



CRD IV Data Point Model

Template Cells Categorisation

Template CA 1

Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Computable amount and transitional computable amount]

[Main category].[Own funds Items]

Sheet	000	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Computable amount and transitional computable amount]

[Main category].[CET1 Capital Items]

Sheet	000	Row	030	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Equity instruments issued. Capital]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	040	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Carrying amount]

[Main category].[Equity instruments issued. Capital. Paid up]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital and Non-eligible as CET1 due to reversible situations]

Sheet	000	Row	050	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Carrying amount]

[Main category].[Equity instruments issued. Capital. Paid up]

[Eligibility for own funds of the main category].[Non-eligible as CET1 due to reversible situations]

Sheet	000	Row	060	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Carrying amount]

[Main category].[Share premium]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	070	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Own equity instruments issued, indirect holdings of own instruments]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Carrying amount]

[Main category].[Own equity instruments issued]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

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[Amount type].[Computable amount]

[Main category].[Indirect holdings of own instruments]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Underlying exposure to own equity instruments]

[Main category].[Equity instruments. Index securities]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Amount of own equity instruments contractually obliged to purchase]

[Main category].[Contractual obligation to purchase equity instruments issued]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	120	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Underlying exposure to own equity instruments]

[Main category].[Equity instruments]

[Related parties/Relationships].[Undertakings in which the institution has participation of 20% or more]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	130	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Retained earnings]

Sheet	000	Row	140	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Carrying amount]

[Main category].[Retained earnings]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	150	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Own funds]

[Amount type].[Computable amount (flow)]

[Main category].[Profit or loss]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	160	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Own funds]

[Amount type].[Carrying amount (flow)]

[Main category].[Profit or loss]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	170	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Own funds]

[Amount type].[Not eligible Unaudited amount and foreseeable charges or dividends (flow)]

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[Main category].[Profit or loss]
 [Controlling and non-controlling owners].[Owners of the parent]

Sheet 000 Row 180 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Carrying amount]
 [Main category].[Accumulated other comprehensive income]
 [Controlling and non-controlling owners].[Owners of the parent]

Sheet 000 Row 190 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Unrealised gains and losses measured at fair value]
 [Main category].[Accumulated other comprehensive income]

Sheet 000 Row 200 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Carrying amount]
 [Main category].[Reserves other than Share premium, Accumulated other comprehensive income, Retained earnings]
 [Controlling and non-controlling owners].[Owners of the parent]

Sheet 000 Row 210 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Carrying amount]
 [Main category].[Funds for general banking risks]
 [Controlling and non-controlling owners].[Owners of the parent]

Sheet 000 Row 220 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[Transitional adjustments. Due to grandfathered Capital instruments]
 [Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet 000 Row 230 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Computable amount]
 [Main category].[Eligible minority interest]

Sheet 000 Row 240 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[Transitional adjustments. Due to minority interests and equivalents]
 [Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet 000 Row 250 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Computable amount]
 [Main category].[Adjustments to CET1 due to prudential filters]

Sheet 000 Row 260 Column 010 Data Typ Monetary Period Type Stock

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[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Increases in equity resulting from securitised assets]

Sheet	000	Row	270	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Carrying amount]

[Main category].[Accumulated other comprehensive income, Fair value reserve]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	280	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Amount of cumulative change in fair values attributable to changes in credit risk]

[Main category].[Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities]

[Accounting portfolio].[Financial liabilities held for tradingTrading financial liabilitiesFinancial liabilities designated at fair value through profit or l

Sheet	000	Row	290	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Value adjustments due to the requirements for prudent valuation]

[Main category].[Derivatives, Debt securities, Loans and advances, Equity instruments]

[Accounting portfolio].[Financial assets held for trading, Trading financial assets, Financial assets designated at fair value through profit or loss,

Sheet	000	Row	300	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Goodwill]

Sheet	000	Row	310	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Carrying amount]

[Main category].[Goodwill]

Sheet	000	Row	320	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Goodwill included in carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Investments in subsidiaries, joint ventures and associates]

Sheet	000	Row	330	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Carrying amount]

[Main category].[Deferred tax liabilities]

[Main category that generates the deferred tax liability].[Goodwill]

Sheet	000	Row	340	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Intangible assets other than Goodwill]

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Sheet 000 Row 350 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Carrying amount]
 [Main category].[Intangible assets other than Goodwill]

Sheet 000 Row 360 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Carrying amount]
 [Main category].[Deferred tax liabilities]
 [Main category that generates the deferred tax liability].[Intangible assets other than Goodwill]

Sheet 000 Row 370 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Computable amount]
 [Main category].[Deferred tax assets. Rely on future profitability and do not arise from temporary differences]

Sheet 000 Row 380 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Computable amount]
 [Main category].[IRB shortfall of credit risk adjustments to expected losses]

Sheet 000 Row 390 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Computable amount]
 [Main category].[Defined benefit plans]

Sheet 000 Row 400 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Carrying amount]
 [Main category].[Defined benefit plan assets]

Sheet 000 Row 410 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Carrying amount]
 [Main category].[Deferred tax liabilities]
 [Main category that generates the deferred tax liability].[Defined benefit plan assets]

Sheet 000 Row 420 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Carrying amount]
 [Main category].[Defined benefit plan assets. In which the institution has an unrestricted ability to use the plan assets]

Sheet 000 Row 430 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Computable amount]
 [Main category].[Equity instruments and indirect holdings of equity instruments]
 [Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]

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Sheet 000 Row 440 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Computable amount and transitional computable amount]

[Main category].[Excess of deduction. From AT1 items over AT1 Capital]

Sheet 000 Row 450 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Equity instruments]

[Related parties/Relationships].[Understakings where the institution has a qualifying holding]

Sheet 000 Row 460 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Derivatives, Debt securities, Loans and advances, Loan commitments given, Financial guarantees given, Other Commitments given]

[Type of underlying].[Securitisation, Re-Securitisation]

Sheet 000 Row 470 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Commodities]

[Time past from due second contractual payment or delivery leg (free deliveries)].[≥5 days]

Sheet 000 Row 480 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Equity instruments, Indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet 000 Row 490 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Deductible amount]

[Main category].[Deferred tax assets and deferred tax liabilities. Rely on future profitability and arise from temporary differences]

Sheet 000 Row 500 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Equity instruments, Indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet 000 Row 510 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Amount exceeding the 15% threshold]

Sheet 000 Row 520 Column 010 Data Typ Monetary Period Type Stock

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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Transitional adjustments. Other than grandfathered Capital instruments and minority interests and equivalents]

Sheet 000 Row 530 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Computable amount and transitional computable amount]

[Main category].[AT1 Capital Items]

Sheet 000 Row 540 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet 000 Row 550 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Carrying amount before amount of purchases of own instruments]

[Main category].[Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits. Paid up]

[Controlling and non-controlling owners].[Owners of the parent]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital and Non-eligible as AT1 due to reversible situations]

Sheet 000 Row 560 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Carrying amount before amount of purchases of own instruments]

[Main category].[Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits. Paid up]

[Controlling and non-controlling owners].[Owners of the parent]

[Eligibility for own funds of the main category].[Non-eligible as AT1 due to reversible situations]

Sheet 000 Row 570 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Carrying amount]

[Main category].[Share premium]

[Controlling and non-controlling owners].[Owners of the parent]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet 000 Row 580 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Own equity instruments issued, Own debt instruments issued and indirect holdings of own instruments]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet 000 Row 590 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Carrying amount]

[Main category].[Own equity instruments issued, Own debt instruments issued]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet 000 Row 600 Column 010 Data Typ Monetary Period Type Stock

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[Base].[Own funds]
 [Amount type].[Carrying amount]
 [Main category].[Own equity instruments issued]
 [Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet 000 Row 610 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Carrying amount]
 [Main category].[Own debt instruments issued]
 [Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet 000 Row 620 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Computable amount]
 [Main category].[Indirect holdings of own instruments]
 [Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet 000 Row 630 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Underlying exposure to own equity instruments]
 [Main category].[Equity instruments. Index securities]
 [Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet 000 Row 640 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Amount of own equity instruments contractually obliged to purchase]
 [Main category].[Contractual obligation to purchase]
 [Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet 000 Row 650 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Underlying exposure to own equity instruments]
 [Main category].[Equity instruments]
 [Related parties/Relationships].[Undertakings in which the institution has participation of 20% or more]
 [Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet 000 Row 660 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[Transitional adjustments. Due to grandfathered Capital instruments]
 [Transitional Eligibility in Own Funds].[AT1 Capital]

Sheet 000 Row 670 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Computable amount]
 [Main category].[Instruments issued by subsidiaries that are given recognition in own funds]
 [Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet 000 Row 680 Column 010 Data Typ Monetary Period Type Stock

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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Transitional adjustments. Due to minority interests and equivalents]

[Transitional Eligibility in Own Funds].[AT1 Capital]

Sheet	000	Row	690	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	700	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	710	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	720	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Computable amount and transitional computable amount]

[Main category].[Excess of deduction. From T2 items over T2 Capital]

Sheet	000	Row	730	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Transitional adjustments. Other than grandfathered Capital instruments and minority interests and equivalents]

[Transitional Eligibility in Own Funds].[AT1 Capital]

Sheet	000	Row	740	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Computable amount and transitional computable amount]

[Main category].[Excess of deduction. From AT1 items over AT1 Capital]

Sheet	000	Row	750	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Computable amount and transitional computable amount]

[Main category].[T2 Capital Items]

Sheet	000	Row	760	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

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[Amount type].[Computable amount]

[Main category].[Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	770	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Carrying amount before amount of purchases of own instruments]

[Main category].[Equity instruments issued. Capital instruments other than Capital. Paid up, Debt securities issued, Deposits]

[Controlling and non-controlling owners].[Owners of the parent]

[Eligibility for own funds of the main category].[Eligible as T2 Capital and Non-eligible as T2 due to reversible situations]

Sheet	000	Row	780	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Carrying amount before amount of purchases of own instruments]

[Main category].[Equity instruments issued. Capital instruments other than Capital. Paid up, Debt securities issued, Deposits]

[Controlling and non-controlling owners].[Owners of the parent]

[Eligibility for own funds of the main category].[Non-eligible as T2 due to reversible situations]

Sheet	000	Row	790	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Own funds]

[Amount type].[Carrying amount]

[Main category].[Share premium]

[Controlling and non-controlling owners].[Owners of the parent]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	800	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Own equity instruments issued, Own debt instruments issued and indirect holdings of own instruments]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	810	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Carrying amount]

[Main category].[Own equity instruments issued, Own debt instruments issued]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	820	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Carrying amount]

[Main category].[Own equity instruments issued]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	830	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Amount of purchases of own instruments]

[Main category].[Own debt instruments issued]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

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Sheet 000 Row 840 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Computable amount]
 [Main category].[Indirect holdings of own instruments]
 [Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet 000 Row 850 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Underlying exposure to own equity instruments]
 [Main category].[Equity instruments. Index securities]
 [Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet 000 Row 860 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Amount of own equity instruments contractually obliged to purchase]
 [Main category].[Contractual obligation to purchase]
 [Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet 000 Row 870 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Underlying exposure to own equity instruments]
 [Main category].[Equity instruments]
 [Related parties/Relationships].[Undertakings in which the institution has participation of 20% or more]
 [Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet 000 Row 880 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[Transitional adjustments. Due to grandfathered Capital instruments]
 [Transitional Eligibility in Own Funds].[T2 Capital]

Sheet 000 Row 890 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Computable amount]
 [Main category].[Instruments issued by subsidiaries that are given recognition in own funds]
 [Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet 000 Row 900 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[Transitional adjustments. Due to minority interests and equivalents]
 [Transitional Eligibility in Own Funds].[T2 Capital]

Sheet 000 Row 910 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Computable amount]
 [Main category].[IRB excess of credit risk adjustments to expected losses]

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Sheet	000	Row	920	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Own funds]

[Amount type].[Credit risk adjustments. General. Computable amount]

[Main category].[Debt securities, Loans and advances]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach]

Sheet	000	Row	930	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Own funds]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	940	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	950	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	960	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Transitional adjustments. Other than grandfathered Capital instruments and minority interests and equivalents]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	970	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Own funds]

[Amount type].[Computable amount and transitional computable amount]

[Main category].[Excess of deduction. From T2 items over T2 Capital]

Template CA 3

Sheet 000 Row 010 Column 010 **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Capital ratio]
[Main category].[CET1 Capital Items]

Sheet 000 Row 020 Column 010 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Surplus(+)/Deficit(-)]
[Main category].[CET1 Capital Items]

Sheet 000 Row 030 Column 010 **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Capital ratio]
[Main category].[CET1 Capital Items, AT1 Capital Items]

Sheet 000 Row 040 Column 010 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Surplus(+)/Deficit(-)]
[Main category].[CET1 Capital Items, AT1 Capital Items]

Sheet 000 Row 050 Column 010 **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Capital ratio]
[Main category].[Own funds Items]

Sheet 000 Row 060 Column 010 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Surplus(+)/Deficit(-)]
[Main category].[Own funds Items]

Template CA 4

[Main category].[IRB excess (+) or shortfall (-) of credit risk adjustments to expected losses]

Sheet 000 Row 110 Column 010 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk under IRB]

[Exposure class].[IRB Claims or contingent claims excluding equity claims and securitisation positions]

Sheet 000 Row 120 Column 010 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]

[Amount type].[General credit risk adjustments]

[Main category].[Instruments subject to credit risk under IRB]

[Exposure class].[IRB Claims or contingent claims excluding equity claims and securitisation positions]

Sheet 000 Row 130 Column 010 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]

[Amount type].[Specific credit risk adjustments]

[Main category].[Instruments subject to credit risk under IRB]

[Exposure class].[IRB Claims or contingent claims excluding equity claims and securitisation positions]

Sheet 000 Row 140 Column 010 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]

[Amount type].[Expected losses amount]

[Main category].[Total expected loss eligible for inclusion in the adjustment to capital in respect of the difference between expected loss and provisi

[Exposure class].[IRB Claims or contingent claims excluding equity claims and securitisation positions]

Sheet 000 Row 150 Column 010 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]

[Amount type].[Expected losses amount]

[Main category].[Equity instruments]

[Exposure class].[IRB Equity claims]

Sheet 000 Row 160 Column 010 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk under IRB]

[Exposure class].[IRB Claims or contingent claims excluding equity claims and securitisation positions]

Sheet 000 Row 170 Column 010 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]

[Amount type].[General credit risk adjustments]

[Main category].[Instrument subject to credit risk under SA]

Sheet 000 Row 180 Column 010 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instrument subject to credit risk under SA]

Sheet 000 Row 190 Column 010 **Data Typ** Monetary **Period Type** Stock

Template CA 4

[Base].[Memorandum items]

[Amount type].[Threshold for holdings in relevant entities where an institution does not have a significant investment]

[Main category].[Threshold]

Sheet	000	Row	200	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[10% CET1 threshold]

[Main category].[Threshold]

Sheet	000	Row	210	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[15% CET1 threshold]

[Main category].[Threshold]

Sheet	000	Row	220	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Computable amount]

[Main category].[Eligible capital for the purposes of qualifying holdings outside the financial sector and large exposures]

Sheet	000	Row	230	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Net position to the effect of holdings of capital instruments of relevant entities]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	240	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Net position to the effect of holdings of capital instruments of relevant entities]

[Main category].[Equity instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	250	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Long positions]

[Main category].[Equity instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	260	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Permitted offsetting short positions to the effect of holdings of capital instruments of relevant entities]

[Main category].[Equity instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	270	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

Template CA 4

[Amount type].[Net position to the effect of holdings of capital instruments of relevant entities]

[Main category].[Indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	280	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Long positions]

[Main category].[Indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	290	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Permitted offsetting short positions to the effect of holdings of capital instruments of relevant entities]

[Main category].[Indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	300	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Net position to the effect of holdings of capital instruments of relevant entities]

[Main category].[Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits and indirect holdings of Equity i

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	310	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Net position to the effect of holdings of capital instruments of relevant entities]

[Main category].[Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	320	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Long positions]

[Main category].[Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	330	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Permitted offsetting short positions to the effect of holdings of capital instruments of relevant entities]

[Main category].[Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	340	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

Template CA 4

[Amount type].[Net position to the effect of holdings of capital instruments of relevant entities]

[Main category].[Indirect holdings of Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	350	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Long positions]

[Main category].[Indirect holdings of Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	360	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Permitted offsetting short positions to the effect of holdings of capital instruments of relevant entities]

[Main category].[Indirect holdings of Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	370	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Net position to the effect of holdings of capital instruments of relevant entities]

[Main category].[Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits and indirect holdings of Equity i

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	380	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Net position to the effect of holdings of capital instruments of relevant entities]

[Main category].[Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	390	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Long positions]

[Main category].[Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	400	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Permitted offsetting short positions to the effect of holdings of capital instruments of relevant entities]

[Main category].[Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	410	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

Template CA 4

[Amount type].[Net position to the effect of holdings of capital instruments of relevant entities]

[Main category].[Indirect holdings of Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	420	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Long positions]

[Main category].[Indirect holdings of Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	430	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Permitted offsetting short positions to the effect of holdings of capital instruments of relevant entities]

[Main category].[Indirect holdings of Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	440	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Net position to the effect of holdings of capital instruments of relevant entities]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	450	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Net position to the effect of holdings of capital instruments of relevant entities]

[Main category].[Equity instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	460	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Long positions]

[Main category].[Equity instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	470	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Permitted offsetting short positions to the effect of holdings of capital instruments of relevant entities]

[Main category].[Equity instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	480	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

Template CA 4

[Amount type].[Net position to the effect of holdings of capital instruments of relevant entities]

[Main category].[Indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	490	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Long positions]

[Main category].[Indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	500	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Permitted offsetting short positions to the effect of holdings of capital instruments of relevant entities]

[Main category].[Indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	510	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Net position to the effect of holdings of capital instruments of relevant entities]

[Main category].[Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits and indirect holdings of Equity i

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	520	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Net position to the effect of holdings of capital instruments of relevant entities]

[Main category].[Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	530	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Long positions]

[Main category].[Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	540	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Permitted offsetting short positions to the effect of holdings of capital instruments of relevant entities]

[Main category].[Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	550	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

Template CA 4

[Amount type].[Net position to the effect of holdings of capital instruments of relevant entities]

[Main category].[Indirect holdings of Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	560	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Long positions]

[Main category].[Indirect holdings of Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	570	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Permitted offsetting short positions to the effect of holdings of capital instruments of relevant entities]

[Main category].[Indirect holdings of Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	580	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Net position to the effect of holdings of capital instruments of relevant entities]

[Main category].[Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits and indirect holdings of Equity i

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	590	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Net position to the effect of holdings of capital instruments of relevant entities]

[Main category].[Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	600	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Long positions]

[Main category].[Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	610	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Permitted offsetting short positions to the effect of holdings of capital instruments of relevant entities]

[Main category].[Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	620	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

Template CA 4

[Amount type].[Net position to the effect of holdings of capital instruments of relevant entities]

[Main category].[Indirect holdings of Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	630	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Long positions]

[Main category].[Indirect holdings of Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	640	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Permitted offsetting short positions to the effect of holdings of capital instruments of relevant entities]

[Main category].[Indirect holdings of Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	650	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk weighted exposure amount]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment and relevant entities where the instit

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	660	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk weighted exposure amount]

[Main category].[Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits and indirect holdings of Equity i

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment and relevant entities where the instit

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	670	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk weighted exposure amount]

[Main category].[Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits and indirect holdings of Equity i

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment and relevant entities where the instit

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	680	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Waived amount]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	690	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

Template CA 4

[Amount type].[Waived amount]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	700	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Waived amount]

[Main category].[Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits and indirect holdings of Equity i

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	710	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Waived amount]

[Main category].[Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits and indirect holdings of Equity i

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	720	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Waived amount]

[Main category].[Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits and indirect holdings of Equity i

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	730	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Waived amount]

[Main category].[Equity instruments issued. Capital instruments other than Capital, Debt securities issued, Deposits and indirect holdings of Equity i

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	740	Column	010	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Main category].[Combined buffer requirement]

Sheet	000	Row	750	Column	010	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Main category].[Capital conservation buffer]

Sheet	000	Row	760	Column	010	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Main category].[Countercyclical buffer rate]

Template CA 5.01

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Transitional adjustments. Due to grandfathered Capital instruments]

[Transitional Eligibility in Own Funds].[T1 Capital]

Sheet 000 Row 020 Column 040 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Transitional adjustments. Due to grandfathered Capital instruments]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet 000 Row 020 Column 050 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Transitional adjustments. Due to grandfathered Capital instruments]

[Transitional Eligibility in Own Funds].[Total own funds]

Sheet 000 Row 030 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Transitional adjustments. Due to minority interests and equivalents]

[Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet 000 Row 030 Column 020 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Transitional adjustments. Due to minority interests and equivalents]

[Transitional Eligibility in Own Funds].[AT1 Capital]

Sheet 000 Row 030 Column 030 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Transitional adjustments. Due to minority interests and equivalents]

[Transitional Eligibility in Own Funds].[T1 Capital]

Sheet 000 Row 030 Column 040 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Transitional adjustments. Due to minority interests and equivalents]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet 000 Row 030 Column 050 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Transitional adjustments. Due to minority interests and equivalents]

[Transitional Eligibility in Own Funds].[Total own funds]

Sheet 000 Row 040 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

Template CA 5.01

[Amount type].[Transitional computable amount]

[Main category].[Transitional adjustments. Other than grandfathered Capital instruments and minority interests and equivalents]

[Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet	000	Row	040	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Transitional adjustments. Other than grandfathered Capital instruments and minority interests and equivalents]

[Transitional Eligibility in Own Funds].[AT1 Capital]

Sheet	000	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Transitional adjustments. Other than grandfathered Capital instruments and minority interests and equivalents]

[Transitional Eligibility in Own Funds].[T1 Capital]

Sheet	000	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Transitional adjustments. Other than grandfathered Capital instruments and minority interests and equivalents]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	040	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Transitional adjustments. Other than grandfathered Capital instruments and minority interests and equivalents]

[Transitional Eligibility in Own Funds].[Total own funds]

Sheet	000	Row	050	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Accumulated other comprehensive income]

[Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet	000	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Accumulated other comprehensive income]

[Transitional Eligibility in Own Funds].[T1 Capital]

Sheet	000	Row	050	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Accumulated other comprehensive income]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	050	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

Template CA 5.01

[Main category].[Accumulated other comprehensive income]

[Transitional Eligibility in Own Funds].[Total own funds]

Sheet 000 Row 060 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Transitional adjustments. Deductions]

[Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet 000 Row 060 Column 020 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Transitional adjustments. Deductions]

[Transitional Eligibility in Own Funds].[AT1 Capital]

Sheet 000 Row 060 Column 030 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Transitional adjustments. Deductions]

[Transitional Eligibility in Own Funds].[T1 Capital]

Sheet 000 Row 060 Column 040 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Transitional adjustments. Deductions]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet 000 Row 060 Column 050 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Transitional adjustments. Deductions]

[Transitional Eligibility in Own Funds].[Total own funds]

Sheet 000 Row 060 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Transitional adjustments. Deductions]

Sheet 000 Row 070 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Transitional adjustments. Additional filters and deductions]

[Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet 000 Row 070 Column 020 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Transitional adjustments. Additional filters and deductions]

[Transitional Eligibility in Own Funds].[AT1 Capital]

Template CA 5.01

Sheet	000	Row	070	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Transitional adjustments. Additional filters and deductions]

[Transitional Eligibility in Own Funds].[T1 Capital]

Sheet	000	Row	070	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Transitional adjustments. Additional filters and deductions]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	070	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Transitional adjustments. Additional filters and deductions]

[Transitional Eligibility in Own Funds].[Total own funds]

Template CA 5.02

Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Transitional adjustments. Due to grandfathered Capital instruments. Instruments constituting state aid]

[Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet	000	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Transitional adjustments. Due to grandfathered Capital instruments. Instruments constituting state aid]

[Transitional Eligibility in Own Funds].[AT1 Capital]

Sheet	000	Row	030	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Transitional adjustments. Due to grandfathered Capital instruments. Instruments constituting state aid]

[Transitional Eligibility in Own Funds].[T2 Capital]

Template CA 5.03

Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Carrying amount]
 [Main category].[Transitional adjustments. Due to grandfathered Capital instruments. Instruments not constituting state aid]
 [Transitional Eligibility in Own Funds].[CET1 Capital]
 [Callability of the instruments].[Instruments without a call or an incentive to redeem]

Sheet	000	Row	010	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Base for calculating the limit for grandfathering of instruments not constituting State aid]
 [Main category].[Transitional adjustments. Due to grandfathered Capital instruments. Instruments not constituting state aid]
 [Transitional Eligibility in Own Funds].[CET1 Capital]
 [Callability of the instruments].[Instruments without a call or an incentive to redeem]

Sheet	000	Row	010	Column	030	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Percentage for calculating the limit for grandfathering of instruments not constituting State aid]
 [Main category].[Transitional adjustments. Due to grandfathered Capital instruments. Instruments not constituting state aid]
 [Transitional Eligibility in Own Funds].[CET1 Capital]
 [Callability of the instruments].[Instruments without a call or an incentive to redeem]

Sheet	000	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Limit for grandfathering of instruments not constituting State aid]
 [Main category].[Transitional adjustments. Due to grandfathered Capital instruments. Instruments not constituting state aid]
 [Transitional Eligibility in Own Funds].[CET1 Capital]
 [Callability of the instruments].[Instruments without a call or an incentive to redeem]

Sheet	000	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Amount that exceeds the limit for grandfathering of instruments not constituting State aid]
 [Main category].[Transitional adjustments. Due to grandfathered Capital instruments. Instruments not constituting state aid]
 [Transitional Eligibility in Own Funds].[CET1 Capital]
 [Callability of the instruments].[Instruments without a call or an incentive to redeem]

Sheet	000	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[Transitional adjustments. Due to grandfathered Capital instruments. Instruments not constituting state aid]
 [Transitional Eligibility in Own Funds].[CET1 Capital]
 [Callability of the instruments].[Instruments without a call or an incentive to redeem]

Sheet	000	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Carrying amount]
 [Main category].[Transitional adjustments. Due to grandfathered Capital instruments. Instruments not constituting state aid and limits excess]
 [Transitional Eligibility in Own Funds].[AT1 Capital]

Template CA 5.03

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

[Callability of the instruments].[Instruments with a call exercisable after the reporting date, and which meet the conditions in Article 49 of CRR after

Sheet	000	Row	060	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Carrying amount]

[Main category].[Transitional adjustments. Due to grandfathered Capital instruments. Instruments not constituting state aid]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

[Callability of the instruments].[Instruments with a call exercisable after the reporting date, and which do not meet the conditions in Article 49 of C

Sheet	000	Row	070	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Carrying amount]

[Main category].[Transitional adjustments. Due to grandfathered Capital instruments. Instruments not constituting state aid]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

[Callability of the instruments].[Instruments with a call exercisable prior to or on 20 July 2011, and which do not meet the conditions in Article 49 o

Sheet	000	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Carrying amount]

[Main category].[Transitional adjustments. Due to grandfathered Capital instruments. Limits excess]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Carrying amount]

[Main category].[Transitional adjustments. Due to grandfathered Capital instruments. Instruments not constituting state aid and limits excess]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	090	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Base for calculating the limit for grandfathering of instruments not constituting State aid]

[Main category].[Transitional adjustments. Due to grandfathered Capital instruments. Instruments not constituting state aid and limits excess]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	090	Column	030	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Percentage for calculating the limit for grandfathering of instruments not constituting State aid]

[Main category].[Transitional adjustments. Due to grandfathered Capital instruments. Instruments not constituting state aid and limits excess]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	090	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Limit for grandfathering of instruments not constituting State aid]

[Main category].[Transitional adjustments. Due to grandfathered Capital instruments. Instruments not constituting state aid and limits excess]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	090	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

Template CA 5.03

[Amount type].[Amount that exceeds the limit for grandfathering of instruments not constituting State aid]

[Main category].[Transitional adjustments. Due to grandfathered Capital instruments. Instruments not constituting state aid and limits excess]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	090	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Transitional adjustments. Due to grandfathered Capital instruments. Instruments not constituting state aid and limits excess]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Carrying amount]

[Main category].[Transitional adjustments. Due to grandfathered Capital instruments. Instruments not constituting state aid]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

[Callability of the instruments].[Instruments without a call or an incentive to redeem]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Carrying amount]

[Main category].[Transitional adjustments. Due to grandfathered Capital instruments. Instruments not constituting state aid]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

[Callability of the instruments].[Instruments with a call or an incentive to redeem]

Sheet	000	Row	120	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Carrying amount]

[Main category].[Transitional adjustments. Due to grandfathered Capital instruments. Instruments not constituting state aid]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

[Callability of the instruments].[Instruments with a call exercisable after the reporting date, and which meet the conditions in Article 49 of CRR after

Sheet	000	Row	130	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Carrying amount]

[Main category].[Transitional adjustments. Due to grandfathered Capital instruments. Instruments not constituting state aid]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

[Callability of the instruments].[Instruments with a call exercisable after the reporting date, and which do not meet the conditions in Article 49 of C

Sheet	000	Row	140	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Carrying amount]

[Main category].[Transitional adjustments. Due to grandfathered Capital instruments. Instruments not constituting state aid]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

[Callability of the instruments].[Instruments with a call exercisable prior to or on 20 July 2011, and which do not meet the conditions in Article 49 o

Sheet	000	Row	150	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Carrying amount]

[Main category].[Transitional adjustments. Due to grandfathered Capital instruments. Limits excess]

Template CA 5.03

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Template CA 5.04

Sheet 000 Row 010 Column 010 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
[Amount type].[Amount qualifying as consolidated reserves in accordance with prior regulation]
[Main category].[Consolidated reserves according to CRD which are not eligible according to CRR]

Sheet 000 Row 010 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
[Amount type].[Percentage for calculating transitional adjustments limits]
[Main category].[Consolidated reserves according to CRD which are not eligible according to CRR]

Sheet 000 Row 010 Column 030 Data Typ Monetary Period Type Stock

[Base].[Own funds]
[Amount type].[Transitional computable amount]
[Main category].[Consolidated reserves according to CRD which are not eligible according to CRR]
[Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet 000 Row 020 Column 010 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
[Amount type].[Amount qualifying as consolidated reserves in accordance with prior regulation]
[Main category].[Minority interests computable according to CRD which are not eligible according to CRR]

Sheet 000 Row 030 Column 010 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
[Amount type].[Amount qualifying as consolidated reserves in accordance with prior regulation]
[Main category].[First consolidation difference computable according to CRD which are not eligible according to CRR]

Sheet 000 Row 040 Column 010 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
[Amount type].[Amount qualifying as consolidated reserves in accordance with prior regulation]
[Main category].[Translation differences included in consolidated reserves according to CRD which are not eligible according to CRR]

Sheet 000 Row 050 Column 010 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
[Amount type].[Amount qualifying as consolidated reserves in accordance with prior regulation]
[Main category].[Difference resulting from the inclusion of certain participating interests according to CRD which are not eligible according to CRR]

Template CA 5.05

Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock
[Base].[Own funds] [Amount type].[Computable amount] [Main category].[Eligible minority interest]									
Sheet	000	Row	010	Column	020	Data Typ	Percentage	Period Type	Stock
[Base].[Memorandum items] [Amount type].[Applicable factor] [Main category].[Eligible minority interest]									
Sheet	000	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock
[Base].[Own funds] [Amount type].[Eligible amount of minority interest and equivalents including transitional provisions] [Main category].[Eligible minority interest]									
Sheet	000	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock
[Base].[Own funds] [Amount type].[Transitional computable amount] [Main category].[Eligible minority interest] [Transitional Eligibility in Own Funds].[CET1 Capital]									
Sheet	000	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock
[Base].[Own funds] [Amount type].[Computable amount] [Main category].[Instruments issued by subsidiaries that are given recognition in own funds] [Eligibility for own funds of the main category].[Eligible as AT1 Capital]									
Sheet	000	Row	020	Column	020	Data Typ	Percentage	Period Type	Stock
[Base].[Memorandum items] [Amount type].[Applicable factor] [Main category].[Instruments issued by subsidiaries that are given recognition in own funds] [Eligibility for own funds of the main category].[Eligible as AT1 Capital]									
Sheet	000	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock
[Base].[Own funds] [Amount type].[Eligible amount of minority interest and equivalents including transitional provisions] [Main category].[Instruments issued by subsidiaries that are given recognition in own funds] [Eligibility for own funds of the main category].[Eligible as AT1 Capital]									
Sheet	000	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock
[Base].[Own funds] [Amount type].[Transitional computable amount] [Main category].[Instruments issued by subsidiaries that are given recognition in own funds] [Eligibility for own funds of the main category].[Eligible as AT1 Capital] [Transitional Eligibility in Own Funds].[AT1 Capital]									
Sheet	000	Row	030	Column	010	Data Typ	Monetary	Period Type	Stock
[Base].[Own funds]									

Template CA 5.05

[Amount type].[Computable amount]

[Main category].[Instruments issued by subsidiaries that are given recognition in own funds]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	030	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Applicable factor]

[Main category].[Instruments issued by subsidiaries that are given recognition in own funds]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Eligible amount of minority interest and equivalents including transitional provisions]

[Main category].[Instruments issued by subsidiaries that are given recognition in own funds]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Instruments issued by subsidiaries that are given recognition in own funds]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

[Transitional Eligibility in Own Funds].[T2 Capital]

Template CA 5.06

Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Unrealised gains and losses measured at fair value]

[Main category].[Losses other comprehensive income]

Sheet	000	Row	010	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments limits to CET1]

[Main category].[Losses other comprehensive income]

Sheet	000	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount - Adjustment to the original deduction]

[Main category].[Losses other comprehensive income]

[Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet	000	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Unrealised gains and losses measured at fair value]

[Main category].[Gains other comprehensive income]

Sheet	000	Row	020	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments limits to CET1]

[Main category].[Gains other comprehensive income]

Sheet	000	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount - Adjustment to the original deduction]

[Main category].[Gains other comprehensive income]

[Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet	000	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Gains other comprehensive income]

Sheet	000	Row	020	Column	050	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments limits to T2]

[Main category].[Gains other comprehensive income]

Sheet	000	Row	020	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Residual amount]

[Main category].[Gains other comprehensive income]

[Transitional Eligibility in Own Funds].[T2 Capital]

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Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Flow
[Base].[Own funds] [Amount type].[Computable amount (flow)] [Main category].[Loss for the year]									
Sheet	000	Row	010	Column	020	Data Typ	Percentage	Period Type	Stock
[Base].[Memorandum items] [Amount type].[Percentage for calculating transitional adjustments limits to CET1] [Main category].[Loss for the year]									
Sheet	000	Row	010	Column	030	Data Typ	Monetary	Period Type	Flow
[Base].[Own funds] [Amount type].[Transitional computable amount - Adjustment to the original deduction (flow)] [Main category].[Loss for the year] [Transitional Eligibility in Own Funds].[CET1 Capital]									
Sheet	000	Row	010	Column	040	Data Typ	Monetary	Period Type	Flow
[Base].[Own funds] [Amount type].[Adjustment residual amount (flow)] [Main category].[Loss for the year]									
Sheet	000	Row	010	Column	050	Data Typ	Monetary	Period Type	Flow
[Base].[Own funds] [Amount type].[Transitional computable amount (flow)] [Main category].[Loss for the year] [Transitional Eligibility in Own Funds].[AT1 Capital]									
Sheet	000	Row	020	Column	010	Data Typ	Monetary	Period Type	Flow
[Base].[Own funds] [Amount type].[Computable amount (flow)] [Main category].[Material losses]									
Sheet	000	Row	020	Column	020	Data Typ	Percentage	Period Type	Stock
[Base].[Memorandum items] [Amount type].[Percentage for calculating transitional adjustments limits to CET1] [Main category].[Material losses]									
Sheet	000	Row	020	Column	030	Data Typ	Monetary	Period Type	Flow
[Base].[Own funds] [Amount type].[Transitional computable amount - Adjustment to the original deduction (flow)] [Main category].[Material losses] [Transitional Eligibility in Own Funds].[CET1 Capital]									
Sheet	000	Row	020	Column	040	Data Typ	Monetary	Period Type	Flow
[Base].[Own funds] [Amount type].[Adjustment residual amount (flow)] [Main category].[Material losses]									

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Sheet	000	Row	020	Column	050	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	030	Column	010	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	030	Column	020	Data Typ	Percentage	Period Type	Stock
Sheet	000	Row	030	Column	030	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	030	Column	040	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	030	Column	050	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	040	Column	010	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	040	Column	020	Data Typ	Percentage	Period Type	Stock
Sheet	000	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock

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Sheet	000	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	040	Column	050	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	040	Column	060	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	040	Column	070	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	040	Column	080	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	040	Column	090	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	050	Column	010	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	050	Column	020	Data Typ	Percentage	Period Type	Stock
Sheet	000	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	050	Column	040	Data Typ	Monetary	Period Type	Stock

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[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Deferred tax assets. Rely on future profitability and do not arise from temporary differences]

Sheet	000	Row	050	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Deferred tax assets. Rely on future profitability and do not arise from temporary differences]

[Transitional Eligibility in Own Funds].[AT1 Capital]

Sheet	000	Row	050	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Deferred tax assets. Rely on future profitability and do not arise from temporary differences]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	050	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Deferred tax assets. Rely on future profitability and do not arise from temporary differences]

Sheet	000	Row	050	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Amount treated as CET1 instruments of relevant entities where the institution does not have a significant investment]

[Main category].[Deferred tax assets. Rely on future profitability and do not arise from temporary differences]

Sheet	000	Row	050	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Amount treated as CET1 instruments of relevant entities where the institution has a significant investment]

[Main category].[Deferred tax assets. Rely on future profitability and do not arise from temporary differences]

Sheet	000	Row	060	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[IRB shortfall of credit risk adjustments to expected losses]

Sheet	000	Row	060	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments limits to CET1]

[Main category].[IRB shortfall of credit risk adjustments to expected losses]

Sheet	000	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount - Adjustment to the original deduction]

[Main category].[IRB shortfall of credit risk adjustments to expected losses]

[Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet	000	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

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[Amount type].[Adjustment residual amount]

[Main category].[IRB shortfall of credit risk adjustments to expected losses]

Sheet 000 Row 060 Column 050 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[IRB shortfall of credit risk adjustments to expected losses]

[Transitional Eligibility in Own Funds].[AT1 Capital]

Sheet 000 Row 060 Column 060 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[IRB shortfall of credit risk adjustments to expected losses]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet 000 Row 060 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[IRB shortfall of credit risk adjustments to expected losses]

Sheet 000 Row 060 Column 080 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Amount treated as CET1 instruments of relevant entities where the institution does not have a significant investment]

[Main category].[IRB shortfall of credit risk adjustments to expected losses]

Sheet 000 Row 060 Column 090 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Amount treated as CET1 instruments of relevant entities where the institution has a significant investment]

[Main category].[IRB shortfall of credit risk adjustments to expected losses]

Sheet 000 Row 070 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Defined benefit plans]

Sheet 000 Row 070 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments limits to CET1]

[Main category].[Defined benefit plans]

Sheet 000 Row 070 Column 030 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount - Adjustment to the original deduction]

[Main category].[Defined benefit plans]

[Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet 000 Row 070 Column 040 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

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[Main category].[Defined benefit plans]

Sheet	000	Row	070	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Defined benefit plans]

[Transitional Eligibility in Own Funds].[AT1 Capital]

Sheet	000	Row	070	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Defined benefit plans]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	070	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Defined benefit plans]

Sheet	000	Row	070	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Amount treated as CET1 instruments of relevant entities where the institution does not have a significant investment]

[Main category].[Defined benefit plans]

Sheet	000	Row	070	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Amount treated as CET1 instruments of relevant entities where the institution has a significant investment]

[Main category].[Defined benefit plans]

Sheet	000	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Own equity instruments issued and indirect holdings of own instruments]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	080	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments limits to CET1]

[Main category].[Own equity instruments issued and indirect holdings of own instruments]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	080	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount - Adjustment to the original deduction]

[Main category].[Own equity instruments issued and indirect holdings of own instruments]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

[Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet	000	Row	080	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Own equity instruments issued and indirect holdings of own instruments]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	080	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Own equity instruments issued and indirect holdings of own instruments]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

[Transitional Eligibility in Own Funds].[AT1 Capital]

Sheet	000	Row	080	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Own equity instruments issued and indirect holdings of own instruments]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	080	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Own equity instruments issued and indirect holdings of own instruments]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	080	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Amount treated as CET1 instruments of relevant entities where the institution does not have a significant investment]

[Main category].[Own equity instruments issued and indirect holdings of own instruments]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	080	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Amount treated as CET1 instruments of relevant entities where the institution has a significant investment]

[Main category].[Own equity instruments issued and indirect holdings of own instruments]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Own equity instruments issued]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	090	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments limits to CET1]

[Main category].[Own equity instruments issued]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

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Sheet	000	Row	090	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount - Adjustment to the original deduction]

[Main category].[Own equity instruments issued]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

[Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet	000	Row	090	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Own equity instruments issued]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	090	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Own equity instruments issued]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

[Transitional Eligibility in Own Funds].[AT1 Capital]

Sheet	000	Row	090	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Own equity instruments issued]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	090	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Own equity instruments issued]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	090	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Amount treated as CET1 instruments of relevant entities where the institution does not have a significant investment]

[Main category].[Own equity instruments issued]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	090	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Amount treated as CET1 instruments of relevant entities where the institution has a significant investment]

[Main category].[Own equity instruments issued]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Computable amount]

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[Main category].[Indirect holdings of own instruments]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	100	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Percentage for calculating transitional adjustments limits to CET1]
 [Main category].[Indirect holdings of own instruments]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	100	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Transitional computable amount - Adjustment to the original deduction]
 [Main category].[Indirect holdings of own instruments]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]
 [Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet	000	Row	100	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Adjustment residual amount]
 [Main category].[Indirect holdings of own instruments]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	100	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[Indirect holdings of own instruments]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]
 [Transitional Eligibility in Own Funds].[AT1 Capital]

Sheet	000	Row	100	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[Indirect holdings of own instruments]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]
 [Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	100	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Indirect holdings of own instruments]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	100	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Amount treated as CET1 instruments of relevant entities where the institution does not have a significant investment]
 [Main category].[Indirect holdings of own instruments]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	100	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Amount treated as CET1 instruments of relevant entities where the institution has a significant investment]

[Main category].[Indirect holdings of own instruments]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	110	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments limits to CET1]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	110	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount - Adjustment to the original deduction]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

[Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet	000	Row	110	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	110	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

[Transitional Eligibility in Own Funds].[AT1 Capital]

Sheet	000	Row	110	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

[Transitional Eligibility in Own Funds].[T2 Capital]

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Sheet	000	Row	110	Column	070	Data Typ	Monetary	Period Type	Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	110	Column	080	Data Typ	Monetary	Period Type	Stock

[Base].[Memorandum items]

[Amount type].[Amount treated as CET1 instruments of relevant entities where the institution does not have a significant investment]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	110	Column	090	Data Typ	Monetary	Period Type	Stock

[Base].[Memorandum items]

[Amount type].[Amount treated as CET1 instruments of relevant entities where the institution has a significant investment]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	120	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	120	Column	020	Data Typ	Percentage	Period Type	Stock

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments limits to CET1]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	120	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount - Adjustment to the original deduction]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

[Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet	000	Row	120	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si

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[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	120	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

[Transitional Eligibility in Own Funds].[AT1 Capital]

Sheet	000	Row	120	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	120	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	120	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Amount treated as CET1 instruments of relevant entities where the institution does not have a significant investment]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	120	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Amount treated as CET1 instruments of relevant entities where the institution has a significant investment]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	130	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	130	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments limits to CET1]

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[Main category].[Equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	130	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount - Adjustment to the original deduction]

[Main category].[Equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

[Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet	000	Row	130	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	130	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

[Transitional Eligibility in Own Funds].[AT1 Capital]

Sheet	000	Row	130	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	130	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	130	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Amount treated as CET1 instruments of relevant entities where the institution does not have a significant investment]

[Main category].[Equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

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Sheet	000	Row	130	Column	090	Data Typ	Monetary	Period Type	Stock

[Base].[Memorandum items]
 [Amount type].[Amount treated as CET1 instruments of relevant entities where the institution has a significant investment]
 [Main category].[Equity instruments]
 [Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	140	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Own funds]
 [Amount type].[Computable amount]
 [Main category].[Indirect holdings of equity instruments]
 [Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	140	Column	020	Data Typ	Percentage	Period Type	Stock

[Base].[Memorandum items]
 [Amount type].[Percentage for calculating transitional adjustments limits to CET1]
 [Main category].[Indirect holdings of equity instruments]
 [Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	140	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount - Adjustment to the original deduction]
 [Main category].[Indirect holdings of equity instruments]
 [Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]
 [Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet	000	Row	140	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Own funds]
 [Amount type].[Adjustment residual amount]
 [Main category].[Indirect holdings of equity instruments]
 [Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	140	Column	050	Data Typ	Monetary	Period Type	Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[Indirect holdings of equity instruments]
 [Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]
 [Transitional Eligibility in Own Funds].[AT1 Capital]

Sheet	000	Row	140	Column	060	Data Typ	Monetary	Period Type	Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[Indirect holdings of equity instruments]

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[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a significant investment in the main category]. [Eligible as CET1 Capital]
 [Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	140	Column	070	Data Type	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Indirect holdings of equity instruments]
 [Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a significant investment in the main category]. [Eligible as CET1 Capital]

Sheet	000	Row	140	Column	080	Data Type	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Amount treated as CET1 instruments of relevant entities where the institution does not have a significant investment]
 [Main category].[Indirect holdings of equity instruments]
 [Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a significant investment in the main category]. [Eligible as CET1 Capital]

Sheet	000	Row	140	Column	090	Data Type	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Amount treated as CET1 instruments of relevant entities where the institution has a significant investment]
 [Main category].[Indirect holdings of equity instruments]
 [Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a significant investment in the main category]. [Eligible as CET1 Capital]

Sheet	000	Row	150	Column	010	Data Type	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Computable amount]
 [Main category].[Equity instruments and indirect holdings of equity instruments]
 [Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant investment in the main category]. [Eligible as CET1 Capital]

Sheet	000	Row	150	Column	020	Data Type	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Percentage for calculating transitional adjustments limits to CET1]
 [Main category].[Equity instruments and indirect holdings of equity instruments]
 [Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant investment in the main category]. [Eligible as CET1 Capital]

Sheet	000	Row	150	Column	030	Data Type	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount - Adjustment to the original deduction]
 [Main category].[Equity instruments and indirect holdings of equity instruments]
 [Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant investment in the main category]. [Eligible as CET1 Capital]
 [Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet	000	Row	150	Column	040	Data Type	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	----------	-------------	-------

[Base].[Own funds]

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[Amount type].[Adjustment residual amount]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in
[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet 000 Row 150 Column 050 **Data Typ** Monetary **Period Type** Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in
[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

[Transitional Eligibility in Own Funds].[AT1 Capital]

Sheet 000 Row 150 Column 060 **Data Typ** Monetary **Period Type** Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in
[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet 000 Row 150 Column 070 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in
[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet 000 Row 150 Column 080 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]

[Amount type].[Amount treated as CET1 instruments of relevant entities where the institution does not have a significant investment]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in
[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet 000 Row 150 Column 090 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]

[Amount type].[Amount treated as CET1 instruments of relevant entities where the institution has a significant investment]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in
[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet 000 Row 160 Column 010 **Data Typ** Monetary **Period Type** Stock

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in
[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

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Sheet	000	Row	160	Column	020	Data Typ	Percentage	Period Type	Stock
[Base].	[Memorandum items]								
[Amount type].	[Percentage for calculating transitional adjustments limits to CET1]								
[Main category].	[Equity instruments]								
[Related parties/Relationships].	[Relevant entities with which the instution has reciprocal cross holdings and where the institution has a significant in								
[Eligibility for own funds of the main category].	[Eligible as CET1 Capital]								
Sheet	000	Row	160	Column	030	Data Typ	Monetary	Period Type	Stock
[Base].	[Own funds]								
[Amount type].	[Transitional computable amount - Adjustment to the original deduction]								
[Main category].	[Equity instruments]								
[Related parties/Relationships].	[Relevant entities with which the instution has reciprocal cross holdings and where the institution has a significant in								
[Eligibility for own funds of the main category].	[Eligible as CET1 Capital]								
[Transitional Eligibility in Own Funds].	[CET1 Capital]								
Sheet	000	Row	160	Column	040	Data Typ	Monetary	Period Type	Stock
[Base].	[Own funds]								
[Amount type].	[Adjustment residual amount]								
[Main category].	[Equity instruments]								
[Related parties/Relationships].	[Relevant entities with which the instution has reciprocal cross holdings and where the institution has a significant in								
[Eligibility for own funds of the main category].	[Eligible as CET1 Capital]								
Sheet	000	Row	160	Column	050	Data Typ	Monetary	Period Type	Stock
[Base].	[Own funds]								
[Amount type].	[Transitional computable amount]								
[Main category].	[Equity instruments]								
[Related parties/Relationships].	[Relevant entities with which the instution has reciprocal cross holdings and where the institution has a significant in								
[Eligibility for own funds of the main category].	[Eligible as CET1 Capital]								
[Transitional Eligibility in Own Funds].	[AT1 Capital]								
Sheet	000	Row	160	Column	060	Data Typ	Monetary	Period Type	Stock
[Base].	[Own funds]								
[Amount type].	[Transitional computable amount]								
[Main category].	[Equity instruments]								
[Related parties/Relationships].	[Relevant entities with which the instution has reciprocal cross holdings and where the institution has a significant in								
[Eligibility for own funds of the main category].	[Eligible as CET1 Capital]								
[Transitional Eligibility in Own Funds].	[T2 Capital]								
Sheet	000	Row	160	Column	070	Data Typ	Monetary	Period Type	Stock
[Base].	[Exposures]								
[Amount type].	[Risk weighted exposure amount]								
[Main category].	[Equity instruments]								
[Related parties/Relationships].	[Relevant entities with which the instution has reciprocal cross holdings and where the institution has a significant in								
[Eligibility for own funds of the main category].	[Eligible as CET1 Capital]								
Sheet	000	Row	160	Column	080	Data Typ	Monetary	Period Type	Stock
[Base].	[Memorandum items]								
[Amount type].	[Amount treated as CET1 instruments of relevant entities where the institution does not have a significant investment]								

Template CA 5.07

[Main category].[Equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in
[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet 000 Row 160 Column 090 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Amount treated as CET1 instruments of relevant entities where the institution has a significant investment]

[Main category].[Equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in
[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet 000 Row 170 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in
[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet 000 Row 170 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments limits to CET1]

[Main category].[Indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in
[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet 000 Row 170 Column 030 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount - Adjustment to the original deduction]

[Main category].[Indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in
[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

[Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet 000 Row 170 Column 040 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in
[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet 000 Row 170 Column 050 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in
[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

[Transitional Eligibility in Own Funds].[AT1 Capital]

Sheet 000 Row 170 Column 060 Data Typ Monetary Period Type Stock

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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	170	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	170	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Amount treated as CET1 instruments of relevant entities where the institution does not have a significant investment]

[Main category].[Indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	170	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Amount treated as CET1 instruments of relevant entities where the institution has a significant investment]

[Main category].[Indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	180	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	180	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments limits to CET1]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	180	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount - Adjustment to the original deduction]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

[Transitional Eligibility in Own Funds].[CET1 Capital]

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Sheet	000	Row	180	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	180	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

[Transitional Eligibility in Own Funds].[AT1 Capital]

Sheet	000	Row	180	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	180	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	180	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Amount treated as CET1 instruments of relevant entities where the institution does not have a significant investment]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	180	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Amount treated as CET1 instruments of relevant entities where the institution has a significant investment]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	190	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Equity instruments]

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[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet 000 Row 190 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Percentage for calculating transitional adjustments limits to CET1]
 [Main category].[Equity instruments]
 [Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet 000 Row 190 Column 030 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount - Adjustment to the original deduction]
 [Main category].[Equity instruments]
 [Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]
 [Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet 000 Row 190 Column 040 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Adjustment residual amount]
 [Main category].[Equity instruments]
 [Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet 000 Row 190 Column 050 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[Equity instruments]
 [Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]
 [Transitional Eligibility in Own Funds].[AT1 Capital]

Sheet 000 Row 190 Column 060 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[Equity instruments]
 [Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]
 [Transitional Eligibility in Own Funds].[T2 Capital]

Sheet 000 Row 190 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Equity instruments]
 [Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet 000 Row 190 Column 080 Data Typ Monetary Period Type Stock

Template CA 5.07

[Base].[Memorandum items]

[Amount type].[Amount treated as CET1 instruments of relevant entities where the institution does not have a significant investment]

[Main category].[Equity instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	190	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Amount treated as CET1 instruments of relevant entities where the institution has a significant investment]

[Main category].[Equity instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	200	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	200	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments limits to CET1]

[Main category].[Indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	200	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount - Adjustment to the original deduction]

[Main category].[Indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

[Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet	000	Row	200	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	200	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

[Transitional Eligibility in Own Funds].[AT1 Capital]

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Sheet 000 **Row 200** **Column 060** **Data Typ** Monetary **Period Type** Stock

[Base].[Own funds]
[Amount type].[Transitional computable amount]
[Main category].[Indirect holdings of equity instruments]
[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]
[Eligibility for own funds of the main category].[Eligible as CET1 Capital]
[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet 000 **Row 200** **Column 070** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Indirect holdings of equity instruments]
[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]
[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet 000 **Row 200** **Column 080** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Amount treated as CET1 instruments of relevant entities where the institution does not have a significant investment]
[Main category].[Indirect holdings of equity instruments]
[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]
[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet 000 **Row 200** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Amount treated as CET1 instruments of relevant entities where the institution has a significant investment]
[Main category].[Indirect holdings of equity instruments]
[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]
[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

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Sheet 000	Row 010	Column 020	Data Typ	Monetary	Period Type	Stock
[Base].[Memorandum items]						
[Amount type].[10% CET1 transitional limit]						
[Main category].[Relevant amounts for calculating the limits referred to in Article 452]						
Sheet 000	Row 010	Column 040	Data Typ	Monetary	Period Type	Stock
[Base].[Memorandum items]						
[Amount type].[Amount to be risk weighted as a result of the application of the 10% CET1 limit]						
[Main category].[Relevant amounts for calculating the limits referred to in Article 452]						
Sheet 000	Row 010	Column 050	Data Typ	Monetary	Period Type	Stock
[Base].[Memorandum items]						
[Amount type].[15% CET1 transitional limit]						
[Main category].[Relevant amounts for calculating the limits referred to in Article 452]						
Sheet 000	Row 010	Column 060	Data Typ	Monetary	Period Type	Stock
[Base].[Memorandum items]						
[Amount type].[Amount to be deducted as a result of the application of the 15% CET1 limit]						
[Main category].[Relevant amounts for calculating the limits referred to in Article 452]						
Sheet 000	Row 010	Column 070	Data Typ	Monetary	Period Type	Stock
[Base].[Exposures]						
[Amount type].[Risk weighted exposure amount related to amounts not deducted from CET1]						
[Main category].[Relevant amounts for calculating the limits referred to in Article 452]						
Sheet 000	Row 010	Column 080	Data Typ	Monetary	Period Type	Stock
[Base].[Own funds]						
[Amount type].[Total amount to be deducted prior to applicable percentage]						
[Main category].[Relevant amounts for calculating the limits referred to in Article 452]						
[Transitional Eligibility in Own Funds].[CET1 Capital]						
Sheet 000	Row 010	Column 090	Data Typ	Percentage	Period Type	Stock
[Base].[Memorandum items]						
[Amount type].[Percentage for calculating transitional adjustments limits to CET1 10% and 15% thresholds]						
[Main category].[Relevant amounts for calculating the limits referred to in Article 452]						
Sheet 000	Row 010	Column 100	Data Typ	Monetary	Period Type	Stock
[Base].[Own funds]						
[Amount type].[Total amount to be deducted after the applicable percentage]						
[Main category].[Relevant amounts for calculating the limits referred to in Article 452]						
[Transitional Eligibility in Own Funds].[CET1 Capital]						
Sheet 000	Row 010	Column 110	Data Typ	Monetary	Period Type	Stock
[Base].[Own funds]						
[Amount type].[Transitional computable amount - Adjustment to the original deduction]						
[Main category].[Relevant amounts for calculating the limits referred to in Article 452]						
[Transitional Eligibility in Own Funds].[CET1 Capital]						

Template CA 5.08

Sheet 000 Row 010 Column 120 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Residual amount]

[Main category].[Relevant amounts for calculating the limits referred to in Article 452]

Sheet 000 Row 020 Column 020 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[10% CET1 transitional limit]

[Main category].[Deferred tax assets and deferred tax liabilities. Rely on future profitability and arise from temporary differences, and Equity instru

Sheet 000 Row 020 Column 040 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Amount to be risk weighted as a result of the application of the 10% CET1 limit]

[Main category].[Deferred tax assets and deferred tax liabilities. Rely on future profitability and arise from temporary differences, and Equity instru

Sheet 000 Row 020 Column 050 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[15% CET1 transitional limit]

[Main category].[Deferred tax assets and deferred tax liabilities. Rely on future profitability and arise from temporary differences, and Equity instru

Sheet 000 Row 020 Column 060 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Amount to be deducted as a result of the application of the 15% CET1 limit]

[Main category].[Deferred tax assets and deferred tax liabilities. Rely on future profitability and arise from temporary differences, and Equity instru

Sheet 000 Row 020 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount related to amounts not deducted from CET1]

[Main category].[Deferred tax assets and deferred tax liabilities. Rely on future profitability and arise from temporary differences, and Equity instru

Sheet 000 Row 020 Column 080 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Total amount to be deducted prior to applicable percentage]

[Main category].[Deferred tax assets and deferred tax liabilities. Rely on future profitability and arise from temporary differences, and Equity instru

[Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet 000 Row 020 Column 090 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments limits to CET1 10% and 15% thresholds]

[Main category].[Deferred tax assets and deferred tax liabilities. Rely on future profitability and arise from temporary differences, and Equity instru

Sheet 000 Row 020 Column 100 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Total amount to be deducted after the applicable percentage]

[Main category].[Deferred tax assets and deferred tax liabilities. Rely on future profitability and arise from temporary differences, and Equity instru

[Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet 000 Row 020 Column 110 Data Typ Monetary Period Type Stock

[Base].[Own funds]

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[Amount type].[Transitional computable amount - Adjustment to the original deduction]

[Main category].[Deferred tax assets and deferred tax liabilities. Rely on future profitability and arise from temporary differences, and Equity instru

[Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet 000 Row 020 Column 120 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Residual amount]

[Main category].[Deferred tax assets and deferred tax liabilities. Rely on future profitability and arise from temporary differences, and Equity instru

Sheet 000 Row 030 Column 010 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Carrying amount]

[Main category].[Deferred tax assets and deferred tax liabilities. Rely on future profitability and arise from temporary differences]

Sheet 000 Row 030 Column 030 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Amount to be deducted as a result of the application of the 10% CET1 limit]

[Main category].[Deferred tax assets and deferred tax liabilities. Rely on future profitability and arise from temporary differences]

Sheet 000 Row 030 Column 040 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Amount to be risk weighted as a result of the application of the 10% CET1 limit]

[Main category].[Deferred tax assets and deferred tax liabilities. Rely on future profitability and arise from temporary differences]

Sheet 000 Row 030 Column 060 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Amount to be deducted as a result of the application of the 15% CET1 limit]

[Main category].[Deferred tax assets and deferred tax liabilities. Rely on future profitability and arise from temporary differences]

Sheet 000 Row 030 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount related to amounts not deducted from CET1]

[Main category].[Deferred tax assets and deferred tax liabilities. Rely on future profitability and arise from temporary differences]

Sheet 000 Row 030 Column 080 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Total amount to be deducted prior to applicable percentage]

[Main category].[Deferred tax assets and deferred tax liabilities. Rely on future profitability and arise from temporary differences]

Sheet 000 Row 030 Column 100 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Total amount to be deducted after the applicable percentage]

[Main category].[Deferred tax assets and deferred tax liabilities. Rely on future profitability and arise from temporary differences]

Sheet 000 Row 030 Column 110 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount - Adjustment to the original deduction]

[Main category].[Deferred tax assets and deferred tax liabilities. Rely on future profitability and arise from temporary differences]

[Transitional Eligibility in Own Funds].[CET1 Capital]

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Sheet	000	Row	030	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Residual amount]

[Main category].[Deferred tax assets and deferred tax liabilities. Rely on future profitability and arise from temporary differences]

Sheet	000	Row	030	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Deferred tax assets and deferred tax liabilities. Rely on future profitability and arise from temporary differences]

Sheet	000	Row	040	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Net position to the effect of holdings of capital instruments of relevant entities]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Amount to be deducted as a result of the application of the 10% CET1 limit]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Amount to be risk weighted as a result of the application of the 10% CET1 limit]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	040	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Amount to be deducted as a result of the application of the 15% CET1 limit]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	040	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount related to amounts not deducted from CET1]

[Main category].[Equity instruments and indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	040	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Total amount to be deducted prior to applicable percentage]

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[Main category].[Equity instruments and indirect holdings of equity instruments]
 [Related parties/Relationships].[Relevant entities where the institution has a significant investment]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	040	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Total amount to be deducted after the applicable percentage]
 [Main category].[Equity instruments and indirect holdings of equity instruments]
 [Related parties/Relationships].[Relevant entities where the institution has a significant investment]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	040	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount - Adjustment to the original deduction]
 [Main category].[Equity instruments and indirect holdings of equity instruments]
 [Related parties/Relationships].[Relevant entities where the institution has a significant investment]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]
 [Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet	000	Row	040	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Residual amount]
 [Main category].[Equity instruments and indirect holdings of equity instruments]
 [Related parties/Relationships].[Relevant entities where the institution has a significant investment]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	040	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[Equity instruments and indirect holdings of equity instruments]
 [Related parties/Relationships].[Relevant entities where the institution has a significant investment]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]
 [Transitional Eligibility in Own Funds].[AT1 Capital]

Sheet	000	Row	040	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[Equity instruments and indirect holdings of equity instruments]
 [Related parties/Relationships].[Relevant entities where the institution has a significant investment]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]
 [Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	040	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Equity instruments and indirect holdings of equity instruments]
 [Related parties/Relationships].[Relevant entities where the institution has a significant investment]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Template CA 5.08

Sheet	000	Row	050	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Net position to the effect of holdings of capital instruments of relevant entities]
 [Main category].[Equity instruments]
 [Related parties/Relationships].[Relevant entities where the institution has a significant investment]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Amount to be deducted as a result of the application of the 10% CET1 limit]
 [Main category].[Equity instruments]
 [Related parties/Relationships].[Relevant entities where the institution has a significant investment]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	050	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Amount to be risk weighted as a result of the application of the 10% CET1 limit]
 [Main category].[Equity instruments]
 [Related parties/Relationships].[Relevant entities where the institution has a significant investment]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	050	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Amount to be deducted as a result of the application of the 15% CET1 limit]
 [Main category].[Equity instruments]
 [Related parties/Relationships].[Relevant entities where the institution has a significant investment]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	050	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount related to amounts not deducted from CET1]
 [Main category].[Equity instruments]
 [Related parties/Relationships].[Relevant entities where the institution has a significant investment]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	050	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Total amount to be deducted prior to applicable percentage]
 [Main category].[Equity instruments]
 [Related parties/Relationships].[Relevant entities where the institution has a significant investment]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	050	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Total amount to be deducted after the applicable percentage]
 [Main category].[Equity instruments]
 [Related parties/Relationships].[Relevant entities where the institution has a significant investment]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]

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Sheet	000	Row	050	Column	110	Data Typ	Monetary	Period Type	Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount - Adjustment to the original deduction]

[Main category].[Equity instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

[Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet	000	Row	050	Column	120	Data Typ	Monetary	Period Type	Stock

[Base].[Memorandum items]

[Amount type].[Residual amount]

[Main category].[Equity instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	050	Column	130	Data Typ	Monetary	Period Type	Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Equity instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

[Transitional Eligibility in Own Funds].[AT1 Capital]

Sheet	000	Row	050	Column	140	Data Typ	Monetary	Period Type	Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Equity instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	050	Column	150	Data Typ	Monetary	Period Type	Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Equity instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	060	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Memorandum items]

[Amount type].[Net position to the effect of holdings of capital instruments of relevant entities]

[Main category].[Indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Memorandum items]

[Amount type].[Amount to be deducted as a result of the application of the 10% CET1 limit]

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[Main category].[Indirect holdings of equity instruments]
 [Related parties/Relationships].[Relevant entities where the institution has a significant investment]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet 000 Row 060 Column 040 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Amount to be risk weighted as a result of the application of the 10% CET1 limit]
 [Main category].[Indirect holdings of equity instruments]
 [Related parties/Relationships].[Relevant entities where the institution has a significant investment]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet 000 Row 060 Column 060 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Amount to be deducted as a result of the application of the 15% CET1 limit]
 [Main category].[Indirect holdings of equity instruments]
 [Related parties/Relationships].[Relevant entities where the institution has a significant investment]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet 000 Row 060 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount related to amounts not deducted from CET1]
 [Main category].[Indirect holdings of equity instruments]
 [Related parties/Relationships].[Relevant entities where the institution has a significant investment]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet 000 Row 060 Column 080 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Total amount to be deducted prior to applicable percentage]
 [Main category].[Indirect holdings of equity instruments]
 [Related parties/Relationships].[Relevant entities where the institution has a significant investment]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet 000 Row 060 Column 100 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Total amount to be deducted after the applicable percentage]
 [Main category].[Indirect holdings of equity instruments]
 [Related parties/Relationships].[Relevant entities where the institution has a significant investment]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet 000 Row 060 Column 110 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount - Adjustment to the original deduction]
 [Main category].[Indirect holdings of equity instruments]
 [Related parties/Relationships].[Relevant entities where the institution has a significant investment]
 [Eligibility for own funds of the main category].[Eligible as CET1 Capital]
 [Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet 000 Row 060 Column 120 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

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[Amount type].[Residual amount]

[Main category].[Indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

Sheet	000	Row	060	Column	130	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

[Transitional Eligibility in Own Funds].[AT1 Capital]

Sheet	000	Row	060	Column	140	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	060	Column	150	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Indirect holdings of equity instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as CET1 Capital]

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Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	010	Column	020	Data Typ	Percentage	Period Type	Stock
Sheet	000	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	030	Column	010	Data Typ	Monetary	Period Type	Stock

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[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Own debt instruments issued]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	030	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Own debt instruments issued]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	040	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Indirect holdings of own instruments]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Indirect holdings of own instruments]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	040	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Indirect holdings of own instruments]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	050	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	050	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments limits to AT1]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount - Adjustment to the original deduction]

Template CA 5.09

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

[Transitional Eligibility in Own Funds].[AT1 Capital]

Sheet	000	Row	050	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	060	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	060	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Amount treated as AT1 instruments of relevant entities where the institution does not have a significant investment]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	070	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	070	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	070	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

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[Amount type].[Amount treated as AT1 instruments of relevant entities where the institution does not have a significant investment]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	080	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	080	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Amount treated as AT1 instruments of relevant entities where the institution does not have a significant investment]

[Main category].[Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	090	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	090	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Amount treated as AT1 instruments of relevant entities where the institution has a significant investment]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

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[Amount type].[Computable amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in
[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet 000 Row 100 Column 040 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in
[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet 000 Row 100 Column 090 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Amount treated as AT1 instruments of relevant entities where the institution has a significant investment]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in
[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet 000 Row 110 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in
[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet 000 Row 110 Column 040 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in
[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet 000 Row 110 Column 090 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Amount treated as AT1 instruments of relevant entities where the institution has a significant investment]

[Main category].[Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in
[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet 000 Row 120 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet 000 Row 120 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]

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[Amount type].[Percentage for calculating transitional adjustments limits to AT1]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	120	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount - Adjustment to the original deduction]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

[Transitional Eligibility in Own Funds].[AT1 Capital]

Sheet	000	Row	120	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	130	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	130	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	130	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

[Transitional Eligibility in Own Funds].[AT1 Capital]

Sheet	000	Row	130	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

[Transitional Eligibility in Own Funds].[T2 Capital]

Template CA 5.09

Sheet	000	Row	140	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	140	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	140	Column	070	Data Typ	Monetary	Period Type	Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	150	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	150	Column	020	Data Typ	Percentage	Period Type	Stock

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments limits to AT1]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	150	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount - Adjustment to the original deduction]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

[Transitional Eligibility in Own Funds].[AT1 Capital]

Sheet	000	Row	150	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

Template CA 5.09

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	160	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	160	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	160	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

[Transitional Eligibility in Own Funds].[AT1 Capital]

Sheet	000	Row	160	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	170	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	170	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

Sheet	000	Row	170	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

Template CA 5.09

[Main category].[Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

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Sheet 000 Row 010 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Own equity instruments issued, Own debt instruments issued and indirect holdings of own instruments]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet 000 Row 010 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments limits to AT1]

[Main category].[Own equity instruments issued, Own debt instruments issued and indirect holdings of own instruments]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet 000 Row 010 Column 030 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount - Adjustment to the original deduction]

[Main category].[Own equity instruments issued, Own debt instruments issued and indirect holdings of own instruments]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet 000 Row 010 Column 040 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Own equity instruments issued, Own debt instruments issued and indirect holdings of own instruments]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet 000 Row 020 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Own equity instruments issued]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet 000 Row 020 Column 040 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Own equity instruments issued]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet 000 Row 020 Column 060 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Own equity instruments issued]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet 000 Row 030 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Own debt instruments issued]

Template CA 5.10

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet 000 Row 030 Column 040 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Own debt instruments issued]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet 000 Row 030 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Own debt instruments issued]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet 000 Row 040 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Indirect holdings of own instruments]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet 000 Row 040 Column 040 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Indirect holdings of own instruments]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet 000 Row 040 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Indirect holdings of own instruments]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet 000 Row 050 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet 000 Row 050 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments limits to AT1]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet 000 Row 050 Column 030 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount - Adjustment to the original deduction]

Template CA 5.10

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	050	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	060	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	060	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Amount treated as AT2 instruments of relevant entities where the institution does not have a significant investment]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	070	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	070	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	070	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

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[Amount type].[Amount treated as AT2 instruments of relevant entities where the institution does not have a significant investment]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	080	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	080	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Amount treated as AT2 instruments of relevant entities where the institution does not have a significant investment]

[Main category].[Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution does not have a si

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	090	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	090	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Amount treated as AT2 instruments of relevant entities where the institution has a significant investment]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

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[Amount type].[Computable amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in
[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	100	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in
[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	100	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Amount treated as AT2 instruments of relevant entities where the institution has a significant investment]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in
[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in
[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	110	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in
[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	110	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Amount treated as AT2 instruments of relevant entities where the institution has a significant investment]

[Main category].[Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities with which the institution has reciprocal cross holdings and where the institution has a significant in
[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	120	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	120	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

Template CA 5.10

[Amount type].[Percentage for calculating transitional adjustments limits to AT1]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	120	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount - Adjustment to the original deduction]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	120	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	130	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	130	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	130	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

[Transitional Eligibility in Own Funds].[AT1 Capital]

Sheet	000	Row	130	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

[Transitional Eligibility in Own Funds].[T2 Capital]

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Sheet	000	Row	140	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	140	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	140	Column	070	Data Typ	Monetary	Period Type	Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities where the institution does not have a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	150	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	150	Column	020	Data Typ	Percentage	Period Type	Stock

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments limits to AT1]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	150	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount - Adjustment to the original deduction]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	150	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits. Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

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[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	160	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	160	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	160	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

[Transitional Eligibility in Own Funds].[AT1 Capital]

Sheet	000	Row	160	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	170	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	170	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Adjustment residual amount]

[Main category].[Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

Sheet	000	Row	170	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

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[Main category].[Indirect holdings of other entities instruments]

[Related parties/Relationships].[Relevant entities where the institution has a significant investment]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

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Sheet 000 **Row 0010** **Column 010** **Data Typ** Monetary **Period Type** Stock

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.1.2.6.15 Other valuation differences affecting the eligible reserves]

Sheet 000 **Row 0010** **Column 020** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.1.2.6.15 Other valuation differences affecting the eligible reserves]

Sheet 000 **Row 0010** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.2.6.15 Other valuation differences affecting the eligible reserves]

[Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet 000 **Row 0010** **Column 040** **Data Typ** Monetary **Period Type** Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.2.6.15 Other valuation differences affecting the eligible reserves]

[Transitional Eligibility in Own Funds].[T1 Capital]

Sheet 000 **Row 0010** **Column 050** **Data Typ** Monetary **Period Type** Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.2.6.15 Other valuation differences affecting the eligible reserves]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet 000 **Row 0010** **Column 060** **Data Typ** Monetary **Period Type** Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.2.6.15 Other valuation differences affecting the eligible reserves]

[Transitional Eligibility in Own Funds].[Total own funds]

Sheet 000 **Row 0020** **Column 010** **Data Typ** Monetary **Period Type** Stock

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.1.2.6.15 Foreign Currency Translation Adjustments]

[Country where the requirement is applicable].[CY]

Sheet 000 **Row 0020** **Column 020** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.1.2.6.15 Foreign Currency Translation Adjustments]

[Country where the requirement is applicable].[CY]

Sheet 000 **Row 0020** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Own funds]

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[Amount type].[Transitional computable amount]
 [Main category].[1.1.2.6.15 Foreign Currency Translation Adjustments]
 [Transitional Eligibility in Own Funds].[CET1 Capital]
 [Country where the requirement is applicable].[CY]

Sheet	000	Row	0020	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.2.6.15 Foreign Currency Translation Adjustments]
 [Transitional Eligibility in Own Funds].[T1 Capital]
 [Country where the requirement is applicable].[CY]

Sheet	000	Row	0020	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.2.6.15 Foreign Currency Translation Adjustments]
 [Transitional Eligibility in Own Funds].[T2 Capital]
 [Country where the requirement is applicable].[CY]

Sheet	000	Row	0020	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.2.6.15 Foreign Currency Translation Adjustments]
 [Transitional Eligibility in Own Funds].[Total own funds]
 [Country where the requirement is applicable].[CY]

Sheet	000	Row	0030	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional residual amount]
 [Main category].[1.1.2.6.15 Valuation difference from defined benefit pension schemes.]
 [Country where the requirement is applicable].[IE]

Sheet	000	Row	0030	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Percentage for calculating transitional adjustments]
 [Main category].[1.1.2.6.15 Valuation difference from defined benefit pension schemes.]
 [Country where the requirement is applicable].[IE]

Sheet	000	Row	0030	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.2.6.15 Valuation difference from defined benefit pension schemes.]
 [Transitional Eligibility in Own Funds].[CET1 Capital]
 [Country where the requirement is applicable].[IE]

Sheet	000	Row	0030	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.2.6.15 Valuation difference from defined benefit pension schemes.]

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[Transitional Eligibility in Own Funds].[T1 Capital]
 [Country where the requirement is applicable].[IE]

Sheet 000 Row 0030 Column 050 **Data Typ** Monetary **Period Type** Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.2.6.15 Valuation difference from defined benefit pension schemes.]
 [Transitional Eligibility in Own Funds].[T2 Capital]
 [Country where the requirement is applicable].[IE]

Sheet 000 Row 0030 Column 060 **Data Typ** Monetary **Period Type** Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.2.6.15 Valuation difference from defined benefit pension schemes.]
 [Transitional Eligibility in Own Funds].[Total own funds]
 [Country where the requirement is applicable].[IE]

Sheet 000 Row 0040 Column 010 **Data Typ** Monetary **Period Type** Stock

[Base].[Own funds]
 [Amount type].[Transitional residual amount]
 [Main category].[1.1.2.6.16 Adjustment to Other valuation differences affecting eligible reserves]

Sheet 000 Row 0040 Column 020 **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Percentage for calculating transitional adjustments]
 [Main category].[1.1.2.6.16 Adjustment to Other valuation differences affecting eligible reserves]

Sheet 000 Row 0040 Column 030 **Data Typ** Monetary **Period Type** Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.2.6.16 Adjustment to Other valuation differences affecting eligible reserves]
 [Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet 000 Row 0040 Column 040 **Data Typ** Monetary **Period Type** Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.2.6.16 Adjustment to Other valuation differences affecting eligible reserves]
 [Transitional Eligibility in Own Funds].[T1 Capital]

Sheet 000 Row 0040 Column 050 **Data Typ** Monetary **Period Type** Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.2.6.16 Adjustment to Other valuation differences affecting eligible reserves]
 [Transitional Eligibility in Own Funds].[T2 Capital]

Sheet 000 Row 0040 Column 060 **Data Typ** Monetary **Period Type** Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.2.6.16 Adjustment to Other valuation differences affecting eligible reserves]

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[Transitional Eligibility in Own Funds].[Total own funds]

Sheet	000	Row	0050	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.1.2.6.16 Unrealised net losses reported in the currency revaluation reserve]

[Country where the requirement is applicable].[MT]

Sheet	000	Row	0050	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.1.2.6.16 Unrealised net losses reported in the currency revaluation reserve]

[Country where the requirement is applicable].[MT]

Sheet	000	Row	0050	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.2.6.16 Unrealised net losses reported in the currency revaluation reserve]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[MT]

Sheet	000	Row	0050	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.2.6.16 Unrealised net losses reported in the currency revaluation reserve]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[MT]

Sheet	000	Row	0050	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.2.6.16 Unrealised net losses reported in the currency revaluation reserve]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[MT]

Sheet	000	Row	0050	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.2.6.16 Unrealised net losses reported in the currency revaluation reserve]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[MT]

Sheet	000	Row	0060	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.1.2.6.16 defined benefit pension schemes.]

[Country where the requirement is applicable].[IE]

Sheet	000	Row	0060	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Percentage for calculating transitional adjustments]
 [Main category].[1.1.2.6.16 defined benefit pension schemes.]
 [Country where the requirement is applicable].[IE]

Sheet	000	Row	0060	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.2.6.16 defined benefit pension schemes.]
 [Transitional Eligibility in Own Funds].[CET1 Capital]
 [Country where the requirement is applicable].[IE]

Sheet	000	Row	0060	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.2.6.16 defined benefit pension schemes.]
 [Transitional Eligibility in Own Funds].[T1 Capital]
 [Country where the requirement is applicable].[IE]

Sheet	000	Row	0060	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.2.6.16 defined benefit pension schemes.]
 [Transitional Eligibility in Own Funds].[T2 Capital]
 [Country where the requirement is applicable].[IE]

Sheet	000	Row	0060	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.2.6.16 defined benefit pension schemes.]
 [Transitional Eligibility in Own Funds].[Total own funds]
 [Country where the requirement is applicable].[IE]

Sheet	000	Row	0070	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional residual amount]
 [Main category].[1.1.2.6.16.01 Valuation difference from the aggregation of Equity Capital and Holdings]
 [Country where the requirement is applicable].[AT]

Sheet	000	Row	0070	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Percentage for calculating transitional adjustments]
 [Main category].[1.1.2.6.16.01 Valuation difference from the aggregation of Equity Capital and Holdings]
 [Country where the requirement is applicable].[AT]

Sheet	000	Row	0070	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.2.6.16.01 Valuation difference from the aggregation of Equity Capital and Holdings]

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[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	0070	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.2.6.16.01 Valuation difference from the aggregation of Equity Capital and Holdings]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	0070	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.2.6.16.01 Valuation difference from the aggregation of Equity Capital and Holdings]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	0070	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.2.6.16.01 Valuation difference from the aggregation of Equity Capital and Holdings]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	0080	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.1.2.6.16.02 Foreign currency translation adjustments]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	0080	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.1.2.6.16.02 Foreign currency translation adjustments]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	0080	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.2.6.16.02 Foreign currency translation adjustments]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	0080	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.2.6.16.02 Foreign currency translation adjustments]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[AT]

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Sheet	000	Row	0080	Column	050	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0080	Column	060	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0090	Column	010	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0090	Column	020	Data Typ	Percentage	Period Type	Stock
Sheet	000	Row	0090	Column	030	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0090	Column	040	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0090	Column	050	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0090	Column	060	Data Typ	Monetary	Period Type	Stock

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[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.2.6.16.03 Valuation difference from equity-valuation of subsidiaries]
 [Transitional Eligibility in Own Funds].[Total own funds]
 [Country where the requirement is applicable].[AT]

Sheet	000	Row	0100	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Transitional residual amount]
 [Main category].[1.1.2.6.16.04 Valuation difference from equity-valuation of investments in corporates]
 [Country where the requirement is applicable].[AT]

Sheet	000	Row	0100	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Percentage for calculating transitional adjustments]
 [Main category].[1.1.2.6.16.04 Valuation difference from equity-valuation of investments in corporates]
 [Country where the requirement is applicable].[AT]

Sheet	000	Row	0100	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.2.6.16.04 Valuation difference from equity-valuation of investments in corporates]
 [Transitional Eligibility in Own Funds].[CET1 Capital]
 [Country where the requirement is applicable].[AT]

Sheet	000	Row	0100	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.2.6.16.04 Valuation difference from equity-valuation of investments in corporates]
 [Transitional Eligibility in Own Funds].[T1 Capital]
 [Country where the requirement is applicable].[AT]

Sheet	000	Row	0100	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.2.6.16.04 Valuation difference from equity-valuation of investments in corporates]
 [Transitional Eligibility in Own Funds].[T2 Capital]
 [Country where the requirement is applicable].[AT]

Sheet	000	Row	0100	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.2.6.16.04 Valuation difference from equity-valuation of investments in corporates]
 [Transitional Eligibility in Own Funds].[Total own funds]
 [Country where the requirement is applicable].[AT]

Sheet	000	Row	0110	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional residual amount]

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[Main category].[1.1.4.4 Other (country specific Original Own Funds)]

Sheet	000	Row	0110	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.1.4.4 Other (country specific Original Own Funds)]

Sheet	000	Row	0110	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.4.4 Other (country specific Original Own Funds)]

[Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet	000	Row	0110	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.4.4 Other (country specific Original Own Funds)]

[Transitional Eligibility in Own Funds].[T1 Capital]

Sheet	000	Row	0110	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.4.4 Other (country specific Original Own Funds)]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	0110	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.4.4 Other (country specific Original Own Funds)]

[Transitional Eligibility in Own Funds].[Total own funds]

Sheet	000	Row	0120	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.1.4.4 Information about capitalised consolidation difference, section 10a para 6 sentence 9 and 10 of German Banking Act]

[Country where the requirement is applicable].[DE]

Sheet	000	Row	0120	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.1.4.4 Information about capitalised consolidation difference, section 10a para 6 sentence 9 and 10 of German Banking Act]

[Country where the requirement is applicable].[DE]

Sheet	000	Row	0120	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.4.4 Information about capitalised consolidation difference, section 10a para 6 sentence 9 and 10 of German Banking Act]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[DE]

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Sheet	000	Row	0120	Column	040	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0120	Column	050	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0120	Column	060	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0130	Column	010	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0130	Column	020	Data Typ	Percentage	Period Type	Stock
Sheet	000	Row	0130	Column	030	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0130	Column	040	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0130	Column	050	Data Typ	Monetary	Period Type	Stock

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[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.4.4 Undistributable Reserves]
 [Transitional Eligibility in Own Funds].[T2 Capital]
 [Country where the requirement is applicable].[MT]

Sheet	000	Row	0130	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.4.4 Undistributable Reserves]
 [Transitional Eligibility in Own Funds].[Total own funds]
 [Country where the requirement is applicable].[MT]

Sheet	000	Row	0140	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional residual amount]
 [Main category].[1.1.4.4 Depreciation of investment property and property, plant and equipment deducted from own funds, applicable to unrealise]
 [Country where the requirement is applicable].[NO]

Sheet	000	Row	0140	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Percentage for calculating transitional adjustments]
 [Main category].[1.1.4.4 Depreciation of investment property and property, plant and equipment deducted from own funds, applicable to unrealise]
 [Country where the requirement is applicable].[NO]

Sheet	000	Row	0140	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.4.4 Depreciation of investment property and property, plant and equipment deducted from own funds, applicable to unrealise]
 [Transitional Eligibility in Own Funds].[CET1 Capital]
 [Country where the requirement is applicable].[NO]

Sheet	000	Row	0140	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.4.4 Depreciation of investment property and property, plant and equipment deducted from own funds, applicable to unrealise]
 [Transitional Eligibility in Own Funds].[T1 Capital]
 [Country where the requirement is applicable].[NO]

Sheet	000	Row	0140	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.4.4 Depreciation of investment property and property, plant and equipment deducted from own funds, applicable to unrealise]
 [Transitional Eligibility in Own Funds].[T2 Capital]
 [Country where the requirement is applicable].[NO]

Sheet	000	Row	0140	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]

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[Main category].[1.1.4.4 Depreciation of investment property and property, plant and equipment deducted from own funds, applicable to unrealise
 [Transitional Eligibility in Own Funds].[Total own funds]
 [Country where the requirement is applicable].[NO]

Sheet	000	Row	0150	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional residual amount]
 [Main category].[1.1.5.4.2(-) Other [country specific deductions to Original Own Funds]]

Sheet	000	Row	0150	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Percentage for calculating transitional adjustments]
 [Main category].[1.1.5.4.2(-) Other [country specific deductions to Original Own Funds]]

Sheet	000	Row	0150	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.5.4.2(-) Other [country specific deductions to Original Own Funds]]
 [Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet	000	Row	0150	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.5.4.2(-) Other [country specific deductions to Original Own Funds]]
 [Transitional Eligibility in Own Funds].[T1 Capital]

Sheet	000	Row	0150	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.5.4.2(-) Other [country specific deductions to Original Own Funds]]
 [Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	0150	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.5.4.2(-) Other [country specific deductions to Original Own Funds]]
 [Transitional Eligibility in Own Funds].[Total own funds]

Sheet	000	Row	0160	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional residual amount]
 [Main category].[1.1.5.4.2 Possible losses; (-) minority interest; prudential filters not listed above]
 [Country where the requirement is applicable].[BE]

Sheet	000	Row	0160	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Percentage for calculating transitional adjustments]
 [Main category].[1.1.5.4.2 Possible losses; (-) minority interest; prudential filters not listed above]
 [Country where the requirement is applicable].[BE]

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Sheet	000	Row	0160	Column	030	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0160	Column	040	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0160	Column	050	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0160	Column	060	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0170	Column	010	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0170	Column	020	Data Typ	Percentage	Period Type	Stock
Sheet	000	Row	0170	Column	030	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0170	Column	040	Data Typ	Monetary	Period Type	Stock

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[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.5.4.2 (-) Other]
 [Transitional Eligibility in Own Funds].[T1 Capital]
 [Country where the requirement is applicable].[CY]

Sheet	000	Row	0170	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.5.4.2 (-) Other]
 [Transitional Eligibility in Own Funds].[T2 Capital]
 [Country where the requirement is applicable].[CY]

Sheet	000	Row	0170	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.5.4.2 (-) Other]
 [Transitional Eligibility in Own Funds].[Total own funds]
 [Country where the requirement is applicable].[CY]

Sheet	000	Row	0180	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional residual amount]
 [Main category].[1.1.5.4.2 Deferred tax assets]
 [Country where the requirement is applicable].[DK]

Sheet	000	Row	0180	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Percentage for calculating transitional adjustments]
 [Main category].[1.1.5.4.2 Deferred tax assets]
 [Country where the requirement is applicable].[DK]

Sheet	000	Row	0180	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.5.4.2 Deferred tax assets]
 [Transitional Eligibility in Own Funds].[CET1 Capital]
 [Country where the requirement is applicable].[DK]

Sheet	000	Row	0180	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.5.4.2 Deferred tax assets]
 [Transitional Eligibility in Own Funds].[T1 Capital]
 [Country where the requirement is applicable].[DK]

Sheet	000	Row	0180	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]

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[Main category].[1.1.5.4.2 Deferred tax assets]
 [Transitional Eligibility in Own Funds].[T2 Capital]
 [Country where the requirement is applicable].[DK]

Sheet	000	Row	0180	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.5.4.2 Deferred tax assets]
 [Transitional Eligibility in Own Funds].[Total own funds]
 [Country where the requirement is applicable].[DK]

Sheet	000	Row	0190	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional residual amount]
 [Main category].[1.1.5.4.2.01 Excess on limits for minority interests over 10% of original own funds]
 [Country where the requirement is applicable].[ES]

Sheet	000	Row	0190	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Percentage for calculating transitional adjustments]
 [Main category].[1.1.5.4.2.01 Excess on limits for minority interests over 10% of original own funds]
 [Country where the requirement is applicable].[ES]

Sheet	000	Row	0190	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.5.4.2.01 Excess on limits for minority interests over 10% of original own funds]
 [Transitional Eligibility in Own Funds].[CET1 Capital]
 [Country where the requirement is applicable].[ES]

Sheet	000	Row	0190	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.5.4.2.01 Excess on limits for minority interests over 10% of original own funds]
 [Transitional Eligibility in Own Funds].[T1 Capital]
 [Country where the requirement is applicable].[ES]

Sheet	000	Row	0190	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.5.4.2.01 Excess on limits for minority interests over 10% of original own funds]
 [Transitional Eligibility in Own Funds].[T2 Capital]
 [Country where the requirement is applicable].[ES]

Sheet	000	Row	0190	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.5.4.2.01 Excess on limits for minority interests over 10% of original own funds]
 [Transitional Eligibility in Own Funds].[Total own funds]

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[Country where the requirement is applicable].[ES]

Sheet	000	Row	0200	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.1.5.4.2.02 Excess on limits for original own funds other than capital and reserves (50%)]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	0200	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.1.5.4.2.02 Excess on limits for original own funds other than capital and reserves (50%)]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	0200	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2.02 Excess on limits for original own funds other than capital and reserves (50%)]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	0200	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2.02 Excess on limits for original own funds other than capital and reserves (50%)]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	0200	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2.02 Excess on limits for original own funds other than capital and reserves (50%)]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	0200	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2.02 Excess on limits for original own funds other than capital and reserves (50%)]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	0210	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.1.5.4.2.03 Other]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	0210	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Percentage for calculating transitional adjustments]
 [Main category].[1.1.5.4.2.03 Other]
 [Country where the requirement is applicable].[ES]

Sheet	000	Row	0210	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.5.4.2.03 Other]
 [Transitional Eligibility in Own Funds].[CET1 Capital]
 [Country where the requirement is applicable].[ES]

Sheet	000	Row	0210	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.5.4.2.03 Other]
 [Transitional Eligibility in Own Funds].[T1 Capital]
 [Country where the requirement is applicable].[ES]

Sheet	000	Row	0210	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.5.4.2.03 Other]
 [Transitional Eligibility in Own Funds].[T2 Capital]
 [Country where the requirement is applicable].[ES]

Sheet	000	Row	0210	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.5.4.2.03 Other]
 [Transitional Eligibility in Own Funds].[Total own funds]
 [Country where the requirement is applicable].[ES]

Sheet	000	Row	0220	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional residual amount]
 [Main category].[1.1.5.4.2. (-) Planned dividend and profit sharing]
 [Country where the requirement is applicable].[FI]

Sheet	000	Row	0220	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Percentage for calculating transitional adjustments]
 [Main category].[1.1.5.4.2. (-) Planned dividend and profit sharing]
 [Country where the requirement is applicable].[FI]

Sheet	000	Row	0220	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.5.4.2. (-) Planned dividend and profit sharing]

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[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[FI]

Sheet	000	Row	0220	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2. (-) Planned dividend and profit sharing]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[FI]

Sheet	000	Row	0220	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2. (-) Planned dividend and profit sharing]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[FI]

Sheet	000	Row	0220	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2. (-) Planned dividend and profit sharing]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[FI]

Sheet	000	Row	0230	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.1.5.4.2 (-) Deduction of the positive difference arising from equity method (insurance entities)]

[Country where the requirement is applicable].[FR]

Sheet	000	Row	0230	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.1.5.4.2 (-) Deduction of the positive difference arising from equity method (insurance entities)]

[Country where the requirement is applicable].[FR]

Sheet	000	Row	0230	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2 (-) Deduction of the positive difference arising from equity method (insurance entities)]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[FR]

Sheet	000	Row	0230	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2 (-) Deduction of the positive difference arising from equity method (insurance entities)]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[FR]

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Sheet	000	Row	0230	Column	050	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0230	Column	060	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0240	Column	010	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0240	Column	020	Data Typ	Percentage	Period Type	Stock
Sheet	000	Row	0240	Column	030	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0240	Column	040	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0240	Column	050	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0240	Column	060	Data Typ	Monetary	Period Type	Stock

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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2 (-)Deferred tax assets, unaudited profit carried forward, interim dividends paid and foreseeable dividend payments]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[LU]

Sheet	000	Row	0250	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.1.5.4.2 Shares issued by the capitalisation of property revaluation reserve]

[Country where the requirement is applicable].[MT]

Sheet	000	Row	0250	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.1.5.4.2 Shares issued by the capitalisation of property revaluation reserve]

[Country where the requirement is applicable].[MT]

Sheet	000	Row	0250	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2 Shares issued by the capitalisation of property revaluation reserve]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[MT]

Sheet	000	Row	0250	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2 Shares issued by the capitalisation of property revaluation reserve]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[MT]

Sheet	000	Row	0250	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2 Shares issued by the capitalisation of property revaluation reserve]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[MT]

Sheet	000	Row	0250	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2 Shares issued by the capitalisation of property revaluation reserve]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[MT]

Sheet	000	Row	0260	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

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[Main category].[1.1.5.4.2.01 (-) Dividend payable and group contribution, classified as equity.]

[Country where the requirement is applicable].[NO]

Sheet	000	Row	0260	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.1.5.4.2.01 (-) Dividend payable and group contribution, classified as equity.]

[Country where the requirement is applicable].[NO]

Sheet	000	Row	0260	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2.01 (-) Dividend payable and group contribution, classified as equity.]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[NO]

Sheet	000	Row	0260	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2.01 (-) Dividend payable and group contribution, classified as equity.]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[NO]

Sheet	000	Row	0260	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2.01 (-) Dividend payable and group contribution, classified as equity.]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[NO]

Sheet	000	Row	0260	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2.01 (-) Dividend payable and group contribution, classified as equity.]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[NO]

Sheet	000	Row	0270	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.1.5.4.2.02 (-) Equity components for convertible bonds issued by the institution.]

[Country where the requirement is applicable].[NO]

Sheet	000	Row	0270	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.1.5.4.2.02 (-) Equity components for convertible bonds issued by the institution.]

[Country where the requirement is applicable].[NO]

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Sheet	000	Row	0270	Column	030	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0270	Column	040	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0270	Column	050	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0270	Column	060	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0280	Column	010	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0280	Column	020	Data Typ	Percentage	Period Type	Stock
Sheet	000	Row	0280	Column	030	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0280	Column	040	Data Typ	Monetary	Period Type	Stock

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[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.5.4.2.03 (-) Deferred tax assets.]
 [Transitional Eligibility in Own Funds].[T1 Capital]
 [Country where the requirement is applicable].[NO]

Sheet	000	Row	0280	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.5.4.2.03 (-) Deferred tax assets.]
 [Transitional Eligibility in Own Funds].[T2 Capital]
 [Country where the requirement is applicable].[NO]

Sheet	000	Row	0280	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.5.4.2.03 (-) Deferred tax assets.]
 [Transitional Eligibility in Own Funds].[Total own funds]
 [Country where the requirement is applicable].[NO]

Sheet	000	Row	0290	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional residual amount]
 [Main category].[1.1.5.4.2.04 (-) Defined benefit pension fund assets]
 [Country where the requirement is applicable].[NO]

Sheet	000	Row	0290	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Percentage for calculating transitional adjustments]
 [Main category].[1.1.5.4.2.04 (-) Defined benefit pension fund assets]
 [Country where the requirement is applicable].[NO]

Sheet	000	Row	0290	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.5.4.2.04 (-) Defined benefit pension fund assets]
 [Transitional Eligibility in Own Funds].[CET1 Capital]
 [Country where the requirement is applicable].[NO]

Sheet	000	Row	0290	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.5.4.2.04 (-) Defined benefit pension fund assets]
 [Transitional Eligibility in Own Funds].[T1 Capital]
 [Country where the requirement is applicable].[NO]

Sheet	000	Row	0290	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]

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[Main category].[1.1.5.4.2.04 (-) Defined benefit pension fund assets]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[NO]

Sheet	000	Row	0290	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2.04 (-) Defined benefit pension fund assets]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[NO]

Sheet	000	Row	0300	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.1.5.4.2.01 (-) Deferred costs related with pension funds liabilities]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0300	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.1.5.4.2.01 (-) Deferred costs related with pension funds liabilities]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0300	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2.01 (-) Deferred costs related with pension funds liabilities]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0300	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2.01 (-) Deferred costs related with pension funds liabilities]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0300	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2.01 (-) Deferred costs related with pension funds liabilities]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0300	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2.01 (-) Deferred costs related with pension funds liabilities]

[Transitional Eligibility in Own Funds].[Total own funds]

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[Country where the requirement is applicable].[PT]

Sheet	000	Row	0310	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.1.5.4.2.02 (-) Insufficient building-up of provisions]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0310	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.1.5.4.2.02 (-) Insufficient building-up of provisions]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0310	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2.02 (-) Insufficient building-up of provisions]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0310	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2.02 (-) Insufficient building-up of provisions]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0310	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2.02 (-) Insufficient building-up of provisions]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0310	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2.02 (-) Insufficient building-up of provisions]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0320	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.1.5.4.2.03 (-) Deferred tax assets associated with general provisions]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0320	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

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[Base].[Memorandum items]
 [Amount type].[Percentage for calculating transitional adjustments]
 [Main category].[1.1.5.4.2.03 (-) Deferred tax assets associated with general provisions]
 [Country where the requirement is applicable].[PT]

Sheet	000	Row	0320	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.5.4.2.03 (-) Deferred tax assets associated with general provisions]
 [Transitional Eligibility in Own Funds].[CET1 Capital]
 [Country where the requirement is applicable].[PT]

Sheet	000	Row	0320	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.5.4.2.03 (-) Deferred tax assets associated with general provisions]
 [Transitional Eligibility in Own Funds].[T1 Capital]
 [Country where the requirement is applicable].[PT]

Sheet	000	Row	0320	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.5.4.2.03 (-) Deferred tax assets associated with general provisions]
 [Transitional Eligibility in Own Funds].[T2 Capital]
 [Country where the requirement is applicable].[PT]

Sheet	000	Row	0320	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.5.4.2.03 (-) Deferred tax assets associated with general provisions]
 [Transitional Eligibility in Own Funds].[Total own funds]
 [Country where the requirement is applicable].[PT]

Sheet	000	Row	0330	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional residual amount]
 [Main category].[1.1.5.4.2.04 (-) Others]
 [Country where the requirement is applicable].[PT]

Sheet	000	Row	0330	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Percentage for calculating transitional adjustments]
 [Main category].[1.1.5.4.2.04 (-) Others]
 [Country where the requirement is applicable].[PT]

Sheet	000	Row	0330	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.5.4.2.04 (-) Others]

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[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0330	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2.04 (-) Others]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0330	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2.04 (-) Others]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0330	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2.04 (-) Others]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0340	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.1.5.4.2.01 (-) Impairments and provisions not reported due to a book-entry delay]

[Country where the requirement is applicable].[SI]

Sheet	000	Row	0340	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.1.5.4.2.01 (-) Impairments and provisions not reported due to a book-entry delay]

[Country where the requirement is applicable].[SI]

Sheet	000	Row	0340	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2.01 (-) Impairments and provisions not reported due to a book-entry delay]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[SI]

Sheet	000	Row	0340	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2.01 (-) Impairments and provisions not reported due to a book-entry delay]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[SI]

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Sheet	000	Row	0340	Column	050	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0340	Column	060	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0350	Column	010	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0350	Column	020	Data Typ	Percentage	Period Type	Stock
Sheet	000	Row	0350	Column	030	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0350	Column	040	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0350	Column	050	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0350	Column	060	Data Typ	Monetary	Period Type	Stock

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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2.02 (-) Difference between the reported impairments and provisions according to IFRS and the regulation on loss assessm

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[SI]

Sheet	000	Row	0360	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.1.5.4.2.03 (-)Other PP]

[Country where the requirement is applicable].[SI]

Sheet	000	Row	0360	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.1.5.4.2.03 (-)Other PP]

[Country where the requirement is applicable].[SI]

Sheet	000	Row	0360	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2.03 (-)Other PP]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[SI]

Sheet	000	Row	0360	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2.03 (-)Other PP]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[SI]

Sheet	000	Row	0360	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2.03 (-)Other PP]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[SI]

Sheet	000	Row	0360	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.1.5.4.2.03 (-)Other PP]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[SI]

Sheet	000	Row	0370	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional residual amount]

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[Main category].[1.1.5.4.2 Of which: Excess of drawings over profits for partnerships, LLPs and sole traders]
 [Country where the requirement is applicable].[UK]

Sheet	000	Row	0370	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Percentage for calculating transitional adjustments]
 [Main category].[1.1.5.4.2 Of which: Excess of drawings over profits for partnerships, LLPs and sole traders]
 [Country where the requirement is applicable].[UK]

Sheet	000	Row	0370	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.5.4.2 Of which: Excess of drawings over profits for partnerships, LLPs and sole traders]
 [Transitional Eligibility in Own Funds].[CET1 Capital]
 [Country where the requirement is applicable].[UK]

Sheet	000	Row	0370	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.5.4.2 Of which: Excess of drawings over profits for partnerships, LLPs and sole traders]
 [Transitional Eligibility in Own Funds].[T1 Capital]
 [Country where the requirement is applicable].[UK]

Sheet	000	Row	0370	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.5.4.2 Of which: Excess of drawings over profits for partnerships, LLPs and sole traders]
 [Transitional Eligibility in Own Funds].[T2 Capital]
 [Country where the requirement is applicable].[UK]

Sheet	000	Row	0370	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.1.5.4.2 Of which: Excess of drawings over profits for partnerships, LLPs and sole traders]
 [Transitional Eligibility in Own Funds].[Total own funds]
 [Country where the requirement is applicable].[UK]

Sheet	000	Row	0380	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Transitional residual amount]
 [Main category].[1.2.1.2.05 Other adjustments to valuation differences affecting the eligible reserves transferred to core additional own funds]

Sheet	000	Row	0380	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Percentage for calculating transitional adjustments]
 [Main category].[1.2.1.2.05 Other adjustments to valuation differences affecting the eligible reserves transferred to core additional own funds]

Sheet	000	Row	0380	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

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[Amount type].[Transitional computable amount]

[Main category].[1.2.1.2.05 Other adjustments to valuation differences affecting the eligible reserves transferred to core additional own funds]

[Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet	000	Row	0380	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.2.05 Other adjustments to valuation differences affecting the eligible reserves transferred to core additional own funds]

[Transitional Eligibility in Own Funds].[T1 Capital]

Sheet	000	Row	0380	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.2.05 Other adjustments to valuation differences affecting the eligible reserves transferred to core additional own funds]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	0380	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.2.05 Other adjustments to valuation differences affecting the eligible reserves transferred to core additional own funds]

[Transitional Eligibility in Own Funds].[Total own funds]

Sheet	000	Row	0390	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.2.1.2.05 Unrealised net gains reported in the currency revaluation reserve]

[Country where the requirement is applicable].[MT]

Sheet	000	Row	0390	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.2.1.2.05 Unrealised net gains reported in the currency revaluation reserve]

[Country where the requirement is applicable].[MT]

Sheet	000	Row	0390	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.2.05 Unrealised net gains reported in the currency revaluation reserve]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[MT]

Sheet	000	Row	0390	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.2.05 Unrealised net gains reported in the currency revaluation reserve]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[MT]

Sheet	000	Row	0390	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.2.05 Unrealised net gains reported in the currency revaluation reserve]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[MT]

Sheet	000	Row	0390	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.2.05 Unrealised net gains reported in the currency revaluation reserve]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[MT]

Sheet	000	Row	0400	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.2.1.5 Other items]

Sheet	000	Row	0400	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.2.1.5 Other items]

Sheet	000	Row	0400	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.5 Other items]

[Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet	000	Row	0400	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.5 Other items]

[Transitional Eligibility in Own Funds].[T1 Capital]

Sheet	000	Row	0400	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.5 Other items]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	0400	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.5 Other items]

[Transitional Eligibility in Own Funds].[Total own funds]

Sheet	000	Row	0410	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

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[Amount type].[Transitional residual amount]

[Main category].[1.2.1.5 Elements within conditions of article 4b) of regulation n°90-02]

[Country where the requirement is applicable].[FR]

Sheet	000	Row	0410	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.2.1.5 Elements within conditions of article 4b) of regulation n°90-02]

[Country where the requirement is applicable].[FR]

Sheet	000	Row	0410	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.5 Elements within conditions of article 4b) of regulation n°90-02]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[FR]

Sheet	000	Row	0410	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.5 Elements within conditions of article 4b) of regulation n°90-02]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[FR]

Sheet	000	Row	0410	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.5 Elements within conditions of article 4b) of regulation n°90-02]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[FR]

Sheet	000	Row	0410	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.5 Elements within conditions of article 4b) of regulation n°90-02]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[FR]

Sheet	000	Row	0420	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.2.1.5 General provisions eligible as Tier 2 capital for banks using the standardised approach to credit risk.]

[Country where the requirement is applicable].[IE]

Sheet	000	Row	0420	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.2.1.5 General provisions eligible as Tier 2 capital for banks using the standardised approach to credit risk.]

[Country where the requirement is applicable].[IE]

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Sheet	000	Row	0420	Column	030	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0420	Column	040	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0420	Column	050	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0420	Column	060	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0430	Column	010	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0430	Column	020	Data Typ	Percentage	Period Type	Stock
Sheet	000	Row	0430	Column	030	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	0430	Column	040	Data Typ	Monetary	Period Type	Stock

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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.5.01 General provisions related to exposures under the SA approach]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[ES]

Sheet 000 Row 0430 Column 050 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.5.01 General provisions related to exposures under the SA approach]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[ES]

Sheet 000 Row 0430 Column 060 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.5.01 General provisions related to exposures under the SA approach]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[ES]

Sheet 000 Row 0440 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.2.1.5.02 General provisions related to securitised exposures under the IRB approach]

[Country where the requirement is applicable].[ES]

Sheet 000 Row 0440 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.2.1.5.02 General provisions related to securitised exposures under the IRB approach]

[Country where the requirement is applicable].[ES]

Sheet 000 Row 0440 Column 030 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.5.02 General provisions related to securitised exposures under the IRB approach]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[ES]

Sheet 000 Row 0440 Column 040 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.5.02 General provisions related to securitised exposures under the IRB approach]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[ES]

Sheet 000 Row 0440 Column 050 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

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[Main category].[1.2.1.5.02 General provisions related to securitised exposures under the IRB approach]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	0440	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.5.02 General provisions related to securitised exposures under the IRB approach]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	0450	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.2.1.5.03 Other]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	0450	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.2.1.5.03 Other]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	0450	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.5.03 Other]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	0450	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.5.03 Other]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	0450	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.5.03 Other]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	0450	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.5.03 Other]

[Transitional Eligibility in Own Funds].[Total own funds]

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[Country where the requirement is applicable].[ES]

Sheet 000 Row 0460 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.2.1.8 Country specific Core Additional Own Funds]

Sheet 000 Row 0460 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.2.1.8 Country specific Core Additional Own Funds]

Sheet 000 Row 0460 Column 030 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.8 Country specific Core Additional Own Funds]

[Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet 000 Row 0460 Column 040 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.8 Country specific Core Additional Own Funds]

[Transitional Eligibility in Own Funds].[T1 Capital]

Sheet 000 Row 0460 Column 050 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.8 Country specific Core Additional Own Funds]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet 000 Row 0460 Column 060 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.8 Country specific Core Additional Own Funds]

[Transitional Eligibility in Own Funds].[Total own funds]

Sheet 000 Row 0470 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.2.1.8 Shares issued by the capitalisation of property revaluation reserves]

[Country where the requirement is applicable].[MT]

Sheet 000 Row 0470 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.2.1.8 Shares issued by the capitalisation of property revaluation reserves]

[Country where the requirement is applicable].[MT]

Sheet 000 Row 0470 Column 030 Data Typ Monetary Period Type Stock

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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.8 Shares issued by the capitalisation of property revaluation reserves]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[MT]

Sheet	000	Row	0470	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.8 Shares issued by the capitalisation of property revaluation reserves]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[MT]

Sheet	000	Row	0470	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.8 Shares issued by the capitalisation of property revaluation reserves]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[MT]

Sheet	000	Row	0470	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.8 Shares issued by the capitalisation of property revaluation reserves]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[MT]

Sheet	000	Row	0480	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.2.1.8.01 Adjustments made to minority interests related to revaluation reserves transferred to core additional own funds]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	0480	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.2.1.8.01 Adjustments made to minority interests related to revaluation reserves transferred to core additional own funds]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	0480	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.8.01 Adjustments made to minority interests related to revaluation reserves transferred to core additional own funds]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	0480	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

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[Main category].[1.2.1.8.01 Adjustments made to minority interests related to revaluation reserves transferred to core additional own funds]
 [Transitional Eligibility in Own Funds].[T1 Capital]
 [Country where the requirement is applicable].[ES]

Sheet	000	Row	0480	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.2.1.8.01 Adjustments made to minority interests related to revaluation reserves transferred to core additional own funds]
 [Transitional Eligibility in Own Funds].[T2 Capital]
 [Country where the requirement is applicable].[ES]

Sheet	000	Row	0480	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.2.1.8.01 Adjustments made to minority interests related to revaluation reserves transferred to core additional own funds]
 [Transitional Eligibility in Own Funds].[Total own funds]
 [Country where the requirement is applicable].[ES]

Sheet	000	Row	0490	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional residual amount]
 [Main category].[1.2.1.8.02 Adjustments made to minority interests related to preferential shares and shares without voting rights assimilated to se
 [Country where the requirement is applicable].[ES]

Sheet	000	Row	0490	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Percentage for calculating transitional adjustments]
 [Main category].[1.2.1.8.02 Adjustments made to minority interests related to preferential shares and shares without voting rights assimilated to se
 [Country where the requirement is applicable].[ES]

Sheet	000	Row	0490	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.2.1.8.02 Adjustments made to minority interests related to preferential shares and shares without voting rights assimilated to se
 [Transitional Eligibility in Own Funds].[CET1 Capital]
 [Country where the requirement is applicable].[ES]

Sheet	000	Row	0490	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.2.1.8.02 Adjustments made to minority interests related to preferential shares and shares without voting rights assimilated to se
 [Transitional Eligibility in Own Funds].[T1 Capital]
 [Country where the requirement is applicable].[ES]

Sheet	000	Row	0490	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.2.1.8.02 Adjustments made to minority interests related to preferential shares and shares without voting rights assimilated to se
 [Transitional Eligibility in Own Funds].[T2 Capital]

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[Country where the requirement is applicable].[ES]

Sheet	000	Row	0490	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.8.02 Adjustments made to minority interests related to preferential shares and shares without voting rights assimilated to se

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	0500	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.2.1.8.03 Other adjustments to minority interests transferred to core additional own funds]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	0500	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.2.1.8.03 Other adjustments to minority interests transferred to core additional own funds]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	0500	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.8.03 Other adjustments to minority interests transferred to core additional own funds]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	0500	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.8.03 Other adjustments to minority interests transferred to core additional own funds]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	0500	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.8.03 Other adjustments to minority interests transferred to core additional own funds]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	0500	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.8.03 Other adjustments to minority interests transferred to core additional own funds]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[ES]

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[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.2.1.8.01 of which hidden reserves]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	0520	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.8.01 of which hidden reserves]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	0520	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.8.01 of which hidden reserves]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	0520	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.8.01 of which hidden reserves]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	0520	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.8.01 of which hidden reserves]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	0530	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.2.1.8.02 of which participationcapital with obligation of subsequent payment of dividends]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	0530	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.2.1.8.02 of which participationcapital with obligation of subsequent payment of dividends]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	0530	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.8.02 of which participationcapital with obligation of subsequent payment of dividends]

[Transitional Eligibility in Own Funds].[CET1 Capital]

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[Country where the requirement is applicable].[AT]

Sheet	000	Row	0530	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.8.02 of which participationcapital with obligation of subsequent payment of dividends]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	0530	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.8.02 of which participationcapital with obligation of subsequent payment of dividends]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	0530	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.8.02 of which participationcapital with obligation of subsequent payment of dividends]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	0540	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.2.1.8.03 Adjustment according to § 23 par. 14 point 4 BWG]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	0540	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.2.1.8.03 Adjustment according to § 23 par. 14 point 4 BWG]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	0540	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.8.03 Adjustment according to § 23 par. 14 point 4 BWG]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	0540	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.1.8.03 Adjustment according to § 23 par. 14 point 4 BWG]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[AT]

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[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.2.2.4.01 Adjustments made to minority interests related to preferential shares assimilated to subordinated loan capital transferr

[Country where the requirement is applicable].[ES]

Sheet	000	Row	0570	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.2.4.01 Adjustments made to minority interests related to preferential shares assimilated to subordinated loan capital transferr

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	0570	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.2.4.01 Adjustments made to minority interests related to preferential shares assimilated to subordinated loan capital transferr

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	0570	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.2.4.01 Adjustments made to minority interests related to preferential shares assimilated to subordinated loan capital transferr

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	0570	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.2.4.01 Adjustments made to minority interests related to preferential shares assimilated to subordinated loan capital transferr

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	0580	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.2.2.4.02 Other adjustments made to minority interests transferred to additional own funds]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	0580	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.2.2.4.02 Other adjustments made to minority interests transferred to additional own funds]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	0580	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.2.4.02 Other adjustments made to minority interests transferred to additional own funds]

[Transitional Eligibility in Own Funds].[CET1 Capital]

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[Country where the requirement is applicable].[ES]

Sheet	000	Row	0580	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.2.4.02 Other adjustments made to minority interests transferred to additional own funds]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	0580	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.2.4.02 Other adjustments made to minority interests transferred to additional own funds]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	0580	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.2.4.02 Other adjustments made to minority interests transferred to additional own funds]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	0590	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.2.2.5 (-) Excess on limits for Supplementary Additional Own Funds]

Sheet	000	Row	0590	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.2.2.5 (-) Excess on limits for Supplementary Additional Own Funds]

Sheet	000	Row	0590	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.2.5 (-) Excess on limits for Supplementary Additional Own Funds]

[Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet	000	Row	0590	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.2.5 (-) Excess on limits for Supplementary Additional Own Funds]

[Transitional Eligibility in Own Funds].[T1 Capital]

Sheet	000	Row	0590	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.2.5 (-) Excess on limits for Supplementary Additional Own Funds]

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[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet 000 Row 0590 Column 060 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.2.5 (-) Excess on limits for Supplementary Additional Own Funds]

[Transitional Eligibility in Own Funds].[Total own funds]

Sheet 000 Row 0600 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.2.2.5 Effect of the transitory increase of limits for Additional Own Funds]

[Country where the requirement is applicable].[ES]

Sheet 000 Row 0600 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.2.2.5 Effect of the transitory increase of limits for Additional Own Funds]

[Country where the requirement is applicable].[ES]

Sheet 000 Row 0600 Column 030 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.2.5 Effect of the transitory increase of limits for Additional Own Funds]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[ES]

Sheet 000 Row 0600 Column 040 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.2.5 Effect of the transitory increase of limits for Additional Own Funds]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[ES]

Sheet 000 Row 0600 Column 050 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.2.5 Effect of the transitory increase of limits for Additional Own Funds]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[ES]

Sheet 000 Row 0600 Column 060 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.2.5 Effect of the transitory increase of limits for Additional Own Funds]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[ES]

Sheet 000 Row 0610 Column 010 Data Typ Monetary Period Type Stock

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[Base].[Own funds]
 [Amount type].[Transitional residual amount]
 [Main category].[1.2.2.5. Adjustment according to § 23 par. 14 point 3 BWG]
 [Country where the requirement is applicable].[AT]

Sheet	000	Row	0610	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Percentage for calculating transitional adjustments]
 [Main category].[1.2.2.5. Adjustment according to § 23 par. 14 point 3 BWG]
 [Country where the requirement is applicable].[AT]

Sheet	000	Row	0610	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.2.2.5. Adjustment according to § 23 par. 14 point 3 BWG]
 [Transitional Eligibility in Own Funds].[CET1 Capital]
 [Country where the requirement is applicable].[AT]

Sheet	000	Row	0610	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.2.2.5. Adjustment according to § 23 par. 14 point 3 BWG]
 [Transitional Eligibility in Own Funds].[T1 Capital]
 [Country where the requirement is applicable].[AT]

Sheet	000	Row	0610	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.2.2.5. Adjustment according to § 23 par. 14 point 3 BWG]
 [Transitional Eligibility in Own Funds].[T2 Capital]
 [Country where the requirement is applicable].[AT]

Sheet	000	Row	0610	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.2.2.5. Adjustment according to § 23 par. 14 point 3 BWG]
 [Transitional Eligibility in Own Funds].[Total own funds]
 [Country where the requirement is applicable].[AT]

Sheet	000	Row	0620	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional residual amount]
 [Main category].[1.2.2.5. Adjustment according to § 23 par. 14 point 6 BWG]
 [Country where the requirement is applicable].[AT]

Sheet	000	Row	0620	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Percentage for calculating transitional adjustments]
 [Main category].[1.2.2.5. Adjustment according to § 23 par. 14 point 6 BWG]

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[Country where the requirement is applicable].[AT]

Sheet	000	Row	0620	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.2.5. Adjustment according to § 23 par. 14 point 6 BWG]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	0620	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.2.5. Adjustment according to § 23 par. 14 point 6 BWG]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	0620	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.2.5. Adjustment according to § 23 par. 14 point 6 BWG]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	0620	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.2.5. Adjustment according to § 23 par. 14 point 6 BWG]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	0630	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.2.3.1* Of which: Effect of the transitory increase of limits for Additional Own Funds]

Sheet	000	Row	0630	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.2.3.1* Of which: Effect of the transitory increase of limits for Additional Own Funds]

Sheet	000	Row	0630	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.3.1* Of which: Effect of the transitory increase of limits for Additional Own Funds]

[Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet	000	Row	0630	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

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[Main category].[1.2.3.1* Of which: Effect of the transitory increase of limits for Additional Own Funds]
 [Transitional Eligibility in Own Funds].[T1 Capital]

Sheet 000 Row 0630 Column 050 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.2.3.1* Of which: Effect of the transitory increase of limits for Additional Own Funds]
 [Transitional Eligibility in Own Funds].[T2 Capital]

Sheet 000 Row 0630 Column 060 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.2.3.1* Of which: Effect of the transitory increase of limits for Additional Own Funds]
 [Transitional Eligibility in Own Funds].[Total own funds]

Sheet 000 Row 0640 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Transitional residual amount]
 [Main category].[1.2.3.1* Of which: Effect of the transitory increase of limits for Additional Own Funds]
 [Country where the requirement is applicable].[ES]

Sheet 000 Row 0640 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Percentage for calculating transitional adjustments]
 [Main category].[1.2.3.1* Of which: Effect of the transitory increase of limits for Additional Own Funds]
 [Country where the requirement is applicable].[ES]

Sheet 000 Row 0640 Column 030 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.2.3.1* Of which: Effect of the transitory increase of limits for Additional Own Funds]
 [Transitional Eligibility in Own Funds].[CET1 Capital]
 [Country where the requirement is applicable].[ES]

Sheet 000 Row 0640 Column 040 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.2.3.1* Of which: Effect of the transitory increase of limits for Additional Own Funds]
 [Transitional Eligibility in Own Funds].[T1 Capital]
 [Country where the requirement is applicable].[ES]

Sheet 000 Row 0640 Column 050 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.2.3.1* Of which: Effect of the transitory increase of limits for Additional Own Funds]
 [Transitional Eligibility in Own Funds].[T2 Capital]
 [Country where the requirement is applicable].[ES]

Sheet 000 Row 0640 Column 060 Data Typ Monetary Period Type Stock

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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.3.1* Of which: Effect of the transitory increase of limits for Additional Own Funds]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[ES]

Sheet 000 Row 0650 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.2.3.2 (-) Other country-specific deductions to Additional Own funds]

Sheet 000 Row 0650 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.2.3.2 (-) Other country-specific deductions to Additional Own funds]

Sheet 000 Row 0650 Column 030 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.3.2 (-) Other country-specific deductions to Additional Own funds]

[Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet 000 Row 0650 Column 040 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.3.2 (-) Other country-specific deductions to Additional Own funds]

[Transitional Eligibility in Own Funds].[T1 Capital]

Sheet 000 Row 0650 Column 050 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.3.2 (-) Other country-specific deductions to Additional Own funds]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet 000 Row 0650 Column 060 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.3.2 (-) Other country-specific deductions to Additional Own funds]

[Transitional Eligibility in Own Funds].[Total own funds]

Sheet 000 Row 0660 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.2.3.2.02 (-) Maximum 50 % of capitalised consolidation difference according to section 10a para 6 sentence 9 and 10 of German

[Country where the requirement is applicable].[DE]

Sheet 000 Row 0660 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

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[Main category].[1.2.3.2.02 (-) Maximum 50 % of capitalised consolidation difference according to section 10a para 6 sentence 9 and 10 of German
[Country where the requirement is applicable].[DE]

Sheet	000	Row	0660	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.3.2.02 (-) Maximum 50 % of capitalised consolidation difference according to section 10a para 6 sentence 9 and 10 of German

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[DE]

Sheet	000	Row	0660	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.3.2.02 (-) Maximum 50 % of capitalised consolidation difference according to section 10a para 6 sentence 9 and 10 of German

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[DE]

Sheet	000	Row	0660	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.3.2.02 (-) Maximum 50 % of capitalised consolidation difference according to section 10a para 6 sentence 9 and 10 of German

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[DE]

Sheet	000	Row	0660	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.2.3.2.02 (-) Maximum 50 % of capitalised consolidation difference according to section 10a para 6 sentence 9 and 10 of German

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[DE]

Sheet	000	Row	0670	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.3.6 (-) Country-specific deductions from Original and Additional Own Funds]

Sheet	000	Row	0670	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.3.6 (-) Country-specific deductions from Original and Additional Own Funds]

Sheet	000	Row	0670	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.3.6 (-) Country-specific deductions from Original and Additional Own Funds]

[Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet	000	Row	0670	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

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[Amount type].[Transitional computable amount]

[Main category].[1.3.6 (-) Country-specific deductions from Original and Additional Own Funds]

[Transitional Eligibility in Own Funds].[T1 Capital]

Sheet	000	Row	0670	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.3.6 (-) Country-specific deductions from Original and Additional Own Funds]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	0670	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.3.6 (-) Country-specific deductions from Original and Additional Own Funds]

[Transitional Eligibility in Own Funds].[Total own funds]

Sheet	000	Row	0680	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.3.6 (-) Country-specific deductions from Original and Additional Own Funds]

[Country where the requirement is applicable].[CY]

Sheet	000	Row	0680	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.3.6 (-) Country-specific deductions from Original and Additional Own Funds]

[Country where the requirement is applicable].[CY]

Sheet	000	Row	0680	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.3.6 (-) Country-specific deductions from Original and Additional Own Funds]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[CY]

Sheet	000	Row	0680	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.3.6 (-) Country-specific deductions from Original and Additional Own Funds]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[CY]

Sheet	000	Row	0680	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.3.6 (-) Country-specific deductions from Original and Additional Own Funds]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[CY]

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[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.3.6.02 Deductions for capital charge in insurance subsidiaries and associated entities]

[Country where the requirement is applicable].[DK]

Sheet	000	Row	0700	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.3.6.02 Deductions for capital charge in insurance subsidiaries and associated entities]

[Country where the requirement is applicable].[DK]

Sheet	000	Row	0700	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.3.6.02 Deductions for capital charge in insurance subsidiaries and associated entities]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[DK]

Sheet	000	Row	0700	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.3.6.02 Deductions for capital charge in insurance subsidiaries and associated entities]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[DK]

Sheet	000	Row	0700	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.3.6.02 Deductions for capital charge in insurance subsidiaries and associated entities]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[DK]

Sheet	000	Row	0700	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.3.6.02 Deductions for capital charge in insurance subsidiaries and associated entities]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[DK]

Sheet	000	Row	0710	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.3.6 (-) Country-specific deductions from Original and Additional Own Funds]

[Country where the requirement is applicable].[LV]

Sheet	000	Row	0710	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.3.6 (-) Country-specific deductions from Original and Additional Own Funds]

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[Country where the requirement is applicable].[LV]

Sheet	000	Row	0710	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.3.6 (-) Country-specific deductions from Original and Additional Own Funds]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[LV]

Sheet	000	Row	0710	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.3.6 (-) Country-specific deductions from Original and Additional Own Funds]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[LV]

Sheet	000	Row	0710	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.3.6 (-) Country-specific deductions from Original and Additional Own Funds]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[LV]

Sheet	000	Row	0710	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.3.6 (-) Country-specific deductions from Original and Additional Own Funds]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[LV]

Sheet	000	Row	0720	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.3.6. Intragroupransactions not at arms-length basis; own funds items of the institution kept by other group entities]

[Country where the requirement is applicable].[BE]

Sheet	000	Row	0720	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.3.6. Intragroupransactions not at arms-length basis; own funds items of the institution kept by other group entities]

[Country where the requirement is applicable].[BE]

Sheet	000	Row	0720	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.3.6. Intragroupransactions not at arms-length basis; own funds items of the institution kept by other group entities]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[BE]

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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.3.6. (-) the net book value of investments in shares or in other form of participating interests, which represent 10 or more than 1

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[BG]

Sheet	000	Row	0730	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.3.6. (-) the net book value of investments in shares or in other form of participating interests, which represent 10 or more than 1

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[BG]

Sheet	000	Row	0740	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.3.6.01 (-) Participations and other instruments hold in insurance undertakings, reinsurance undertakings and insurance holding c

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0740	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.3.6.01 (-) Participations and other instruments hold in insurance undertakings, reinsurance undertakings and insurance holding c

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0740	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.3.6.01 (-) Participations and other instruments hold in insurance undertakings, reinsurance undertakings and insurance holding c

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0740	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.3.6.01 (-) Participations and other instruments hold in insurance undertakings, reinsurance undertakings and insurance holding c

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0740	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.3.6.01 (-) Participations and other instruments hold in insurance undertakings, reinsurance undertakings and insurance holding c

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0740	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

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[Main category].[1.3.6.01 (-) Participations and other instruments hold in insurance undertakings, reinsurance undertakings and insurance holding c
 [Transitional Eligibility in Own Funds].[Total own funds]
 [Country where the requirement is applicable].[PT]

Sheet	000	Row	0750	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional residual amount]
 [Main category].[1.3.6.02 (-) Losses in holdings not covered by provisions in accordance with Notice of Banco de Portugal no. 4/2002]
 [Country where the requirement is applicable].[PT]

Sheet	000	Row	0750	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Percentage for calculating transitional adjustments]
 [Main category].[1.3.6.02 (-) Losses in holdings not covered by provisions in accordance with Notice of Banco de Portugal no. 4/2002]
 [Country where the requirement is applicable].[PT]

Sheet	000	Row	0750	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.3.6.02 (-) Losses in holdings not covered by provisions in accordance with Notice of Banco de Portugal no. 4/2002]
 [Transitional Eligibility in Own Funds].[CET1 Capital]
 [Country where the requirement is applicable].[PT]

Sheet	000	Row	0750	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.3.6.02 (-) Losses in holdings not covered by provisions in accordance with Notice of Banco de Portugal no. 4/2002]
 [Transitional Eligibility in Own Funds].[T1 Capital]
 [Country where the requirement is applicable].[PT]

Sheet	000	Row	0750	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.3.6.02 (-) Losses in holdings not covered by provisions in accordance with Notice of Banco de Portugal no. 4/2002]
 [Transitional Eligibility in Own Funds].[T2 Capital]
 [Country where the requirement is applicable].[PT]

Sheet	000	Row	0750	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.3.6.02 (-) Losses in holdings not covered by provisions in accordance with Notice of Banco de Portugal no. 4/2002]
 [Transitional Eligibility in Own Funds].[Total own funds]
 [Country where the requirement is applicable].[PT]

Sheet	000	Row	0760	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional residual amount]
 [Main category].[1.3.11 (-) Other country specific deductions from Original and Additional Own Funds]

Template CA 5.11

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.3.11 (-) Other country specific deductions from Original and Additional Own Funds]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[CY]

Sheet	000	Row	0780	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.3.11 (-) Other country specific deductions from Original and Additional Own Funds]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[CY]

Sheet	000	Row	0790	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.3.11 (-) Loans and commitments to principal shareholders and managers]

[Country where the requirement is applicable].[FR]

Sheet	000	Row	0790	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.3.11 (-) Loans and commitments to principal shareholders and managers]

[Country where the requirement is applicable].[FR]

Sheet	000	Row	0790	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.3.11 (-) Loans and commitments to principal shareholders and managers]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[FR]

Sheet	000	Row	0790	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.3.11 (-) Loans and commitments to principal shareholders and managers]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[FR]

Sheet	000	Row	0790	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.3.11 (-) Loans and commitments to principal shareholders and managers]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[FR]

Sheet	000	Row	0790	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

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[Main category].[1.3.11 (-) Loans and commitments to principal shareholders and managers]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[FR]

Sheet	000	Row	0800	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.3.11.01 Large exposure overshootings]

[Country where the requirement is applicable].[HU]

Sheet	000	Row	0800	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.3.11.01 Large exposure overshootings]

[Country where the requirement is applicable].[HU]

Sheet	000	Row	0800	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.3.11.01 Large exposure overshootings]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[HU]

Sheet	000	Row	0800	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.3.11.01 Large exposure overshootings]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[HU]

Sheet	000	Row	0800	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.3.11.01 Large exposure overshootings]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[HU]

Sheet	000	Row	0800	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.3.11.01 Large exposure overshootings]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[HU]

Sheet	000	Row	0810	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.3.11 Adjustments to trading book items]

[Country where the requirement is applicable].[SI]

Template CA 5.11

[Amount type].[Transitional computable amount]
 [Main category].[1.3.11.01 Investments that are not material holdings or qualifying holdings]
 [Transitional Eligibility in Own Funds].[CET1 Capital]
 [Country where the requirement is applicable].[UK]

Sheet 000 Row 0820 Column 040 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.3.11.01 Investments that are not material holdings or qualifying holdings]
 [Transitional Eligibility in Own Funds].[T1 Capital]
 [Country where the requirement is applicable].[UK]

Sheet 000 Row 0820 Column 050 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.3.11.01 Investments that are not material holdings or qualifying holdings]
 [Transitional Eligibility in Own Funds].[T2 Capital]
 [Country where the requirement is applicable].[UK]

Sheet 000 Row 0820 Column 060 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.3.11.01 Investments that are not material holdings or qualifying holdings]
 [Transitional Eligibility in Own Funds].[Total own funds]
 [Country where the requirement is applicable].[UK]

Sheet 000 Row 0830 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Transitional residual amount]
 [Main category].[1.3.11.02 Connected lending of a capital nature]
 [Country where the requirement is applicable].[UK]

Sheet 000 Row 0830 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Percentage for calculating transitional adjustments]
 [Main category].[1.3.11.02 Connected lending of a capital nature]
 [Country where the requirement is applicable].[UK]

Sheet 000 Row 0830 Column 030 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.3.11.02 Connected lending of a capital nature]
 [Transitional Eligibility in Own Funds].[CET1 Capital]
 [Country where the requirement is applicable].[UK]

Sheet 000 Row 0830 Column 040 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.3.11.02 Connected lending of a capital nature]

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[Transitional Eligibility in Own Funds].[T1 Capital]
 [Country where the requirement is applicable].[UK]

Sheet 000 Row 0830 Column 050 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.3.11.02 Connected lending of a capital nature]
 [Transitional Eligibility in Own Funds].[T2 Capital]
 [Country where the requirement is applicable].[UK]

Sheet 000 Row 0830 Column 060 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.3.11.02 Connected lending of a capital nature]
 [Transitional Eligibility in Own Funds].[Total own funds]
 [Country where the requirement is applicable].[UK]

Sheet 000 Row 0840 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Transitional residual amount]
 [Main category].[1.3.11.03 Contingent liabilities]
 [Country where the requirement is applicable].[UK]

Sheet 000 Row 0840 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Percentage for calculating transitional adjustments]
 [Main category].[1.3.11.03 Contingent liabilities]
 [Country where the requirement is applicable].[UK]

Sheet 000 Row 0840 Column 030 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.3.11.03 Contingent liabilities]
 [Transitional Eligibility in Own Funds].[CET1 Capital]
 [Country where the requirement is applicable].[UK]

Sheet 000 Row 0840 Column 040 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.3.11.03 Contingent liabilities]
 [Transitional Eligibility in Own Funds].[T1 Capital]
 [Country where the requirement is applicable].[UK]

Sheet 000 Row 0840 Column 050 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.3.11.03 Contingent liabilities]
 [Transitional Eligibility in Own Funds].[T2 Capital]
 [Country where the requirement is applicable].[UK]

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[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.6.6 (-) Country specific deductions from Own Funds Specific to Cover Market Risks]

Sheet	000	Row	0860	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.6.6 (-) Country specific deductions from Own Funds Specific to Cover Market Risks]

Sheet	000	Row	0860	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.6.6 (-) Country specific deductions from Own Funds Specific to Cover Market Risks]

[Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet	000	Row	0860	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.6.6 (-) Country specific deductions from Own Funds Specific to Cover Market Risks]

[Transitional Eligibility in Own Funds].[T1 Capital]

Sheet	000	Row	0860	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.6.6 (-) Country specific deductions from Own Funds Specific to Cover Market Risks]

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet	000	Row	0860	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.6.6 (-) Country specific deductions from Own Funds Specific to Cover Market Risks]

[Transitional Eligibility in Own Funds].[Total own funds]

Sheet	000	Row	0870	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.6.6.01 Adjustments to trading book items]

[Country where the requirement is applicable].[SI]

Sheet	000	Row	0870	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.6.6.01 Adjustments to trading book items]

[Country where the requirement is applicable].[SI]

Sheet	000	Row	0870	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.6.6.01 Adjustments to trading book items]

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[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[SI]

Sheet	000	Row	0870	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.6.6.01 Adjustments to trading book items]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[SI]

Sheet	000	Row	0870	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.6.6.01 Adjustments to trading book items]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[SI]

Sheet	000	Row	0870	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.6.6.01 Adjustments to trading book items]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[SI]

Sheet	000	Row	0880	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.7.1 (-) Country specific deductions from total own funds]

Sheet	000	Row	0880	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.7.1 (-) Country specific deductions from total own funds]

Sheet	000	Row	0880	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.7.1 (-) Country specific deductions from total own funds]

[Transitional Eligibility in Own Funds].[CET1 Capital]

Sheet	000	Row	0880	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.7.1 (-) Country specific deductions from total own funds]

[Transitional Eligibility in Own Funds].[T1 Capital]

Sheet	000	Row	0880	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

Template CA 5.11

[Main category].[1.7.1 (-) Country specific deductions from total own funds]
 [Transitional Eligibility in Own Funds].[T2 Capital]

Sheet 000 Row 0880 Column 060 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.7.1 (-) Country specific deductions from total own funds]
 [Transitional Eligibility in Own Funds].[Total own funds]

Sheet 000 Row 0890 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Transitional residual amount]
 [Main category].[1.7.1.01 (-) Value adjustments for risks arising from securitisation transactions not reflected in the accounting]
 [Country where the requirement is applicable].[PT]

Sheet 000 Row 0890 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Percentage for calculating transitional adjustments]
 [Main category].[1.7.1.01 (-) Value adjustments for risks arising from securitisation transactions not reflected in the accounting]
 [Country where the requirement is applicable].[PT]

Sheet 000 Row 0890 Column 030 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.7.1.01 (-) Value adjustments for risks arising from securitisation transactions not reflected in the accounting]
 [Transitional Eligibility in Own Funds].[CET1 Capital]
 [Country where the requirement is applicable].[PT]

Sheet 000 Row 0890 Column 040 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.7.1.01 (-) Value adjustments for risks arising from securitisation transactions not reflected in the accounting]
 [Transitional Eligibility in Own Funds].[T1 Capital]
 [Country where the requirement is applicable].[PT]

Sheet 000 Row 0890 Column 050 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.7.1.01 (-) Value adjustments for risks arising from securitisation transactions not reflected in the accounting]
 [Transitional Eligibility in Own Funds].[T2 Capital]
 [Country where the requirement is applicable].[PT]

Sheet 000 Row 0890 Column 060 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.7.1.01 (-) Value adjustments for risks arising from securitisation transactions not reflected in the accounting]
 [Transitional Eligibility in Own Funds].[Total own funds]
 [Country where the requirement is applicable].[PT]

Template CA 5.11

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.7.1.03 (-) Excess on limits to large exposures]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0910	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.7.1.03 (-) Excess on limits to large exposures]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0910	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.7.1.03 (-) Excess on limits to large exposures]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0910	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.7.1.03 (-) Excess on limits to large exposures]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0910	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.7.1.03 (-) Excess on limits to large exposures]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0920	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.7.1.04 Memorandum item: Own funds relevant to determine the excess on limits for qualified participating interest in non finan

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0920	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.7.1.04 Memorandum item: Own funds relevant to determine the excess on limits for qualified participating interest in non finan

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0920	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.7.1.04 Memorandum item: Own funds relevant to determine the excess on limits for qualified participating interest in non finan

[Transitional Eligibility in Own Funds].[CET1 Capital]

Template CA 5.11

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0920	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.7.1.04 Memorandum item: Own funds relevant to determine the excess on limits for qualified participating interest in non finan

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0920	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.7.1.04 Memorandum item: Own funds relevant to determine the excess on limits for qualified participating interest in non finan

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0920	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.7.1.04 Memorandum item: Own funds relevant to determine the excess on limits for qualified participating interest in non finan

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0930	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.7.1.05 (-) Qualified participating interest in non financial institutions]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0930	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.7.1.05 (-) Qualified participating interest in non financial institutions]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0930	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.7.1.05 (-) Qualified participating interest in non financial institutions]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0930	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.7.1.05 (-) Qualified participating interest in non financial institutions]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[PT]

Template CA 5.11

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.7.1.06 Memorandum item: Own funds relevant to determine the excess on limits for tangible fixed assets (real estate) hold in re

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0950	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.7.1.07 (-) Tangible fixed assets (real estate) hold in repayment of credit granted by the institution in excess of the limits]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0950	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.7.1.07 (-) Tangible fixed assets (real estate) hold in repayment of credit granted by the institution in excess of the limits]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0950	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.7.1.07 (-) Tangible fixed assets (real estate) hold in repayment of credit granted by the institution in excess of the limits]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0950	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.7.1.07 (-) Tangible fixed assets (real estate) hold in repayment of credit granted by the institution in excess of the limits]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0950	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.7.1.07 (-) Tangible fixed assets (real estate) hold in repayment of credit granted by the institution in excess of the limits]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0950	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.7.1.07 (-) Tangible fixed assets (real estate) hold in repayment of credit granted by the institution in excess of the limits]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[PT]

Sheet	000	Row	0960	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

Template CA 5.11

[Main category].[1.7.1. Of which: Excess trading book position]
 [Country where the requirement is applicable].[UK]

Sheet	000	Row	0960	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Percentage for calculating transitional adjustments]
 [Main category].[1.7.1. Of which: Excess trading book position]
 [Country where the requirement is applicable].[UK]

Sheet	000	Row	0960	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.7.1. Of which: Excess trading book position]
 [Transitional Eligibility in Own Funds].[CET1 Capital]
 [Country where the requirement is applicable].[UK]

Sheet	000	Row	0960	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.7.1. Of which: Excess trading book position]
 [Transitional Eligibility in Own Funds].[T1 Capital]
 [Country where the requirement is applicable].[UK]

Sheet	000	Row	0960	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.7.1. Of which: Excess trading book position]
 [Transitional Eligibility in Own Funds].[T2 Capital]
 [Country where the requirement is applicable].[UK]

Sheet	000	Row	0960	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional computable amount]
 [Main category].[1.7.1. Of which: Excess trading book position]
 [Transitional Eligibility in Own Funds].[Total own funds]
 [Country where the requirement is applicable].[UK]

Sheet	000	Row	0970	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Transitional residual amount]
 [Main category].[1.7.1 (-) Deduction of amounts exceeding the large exposures limits from total own funds under the provisions of Article 106 (1) su]
 [Country where the requirement is applicable].[IE]

Sheet	000	Row	0970	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Percentage for calculating transitional adjustments]
 [Main category].[1.7.1 (-) Deduction of amounts exceeding the large exposures limits from total own funds under the provisions of Article 106 (1) su]
 [Country where the requirement is applicable].[IE]

Template CA 5.11

[Transitional Eligibility in Own Funds].[T1 Capital]

Sheet 000 Row 0980 Column 050 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.8.1.1*** Of which: Other and country specific value adjustments and provisions included in the calculation of the IRB provision

[Transitional Eligibility in Own Funds].[T2 Capital]

Sheet 000 Row 0980 Column 060 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.8.1.1*** Of which: Other and country specific value adjustments and provisions included in the calculation of the IRB provision

[Transitional Eligibility in Own Funds].[Total own funds]

Sheet 000 Row 0990 Column 010 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.8.1.1***01 of which: RWA of those assets that are used as the basis for the computation of general provision in SA]

[Country where the requirement is applicable].[ES]

Sheet 000 Row 0990 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.8.1.1***01 of which: RWA of those assets that are used as the basis for the computation of general provision in SA]

[Country where the requirement is applicable].[ES]

Sheet 000 Row 0990 Column 030 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.8.1.1***01 of which: RWA of those assets that are used as the basis for the computation of general provision in SA]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[ES]

Sheet 000 Row 0990 Column 040 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.8.1.1***01 of which: RWA of those assets that are used as the basis for the computation of general provision in SA]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[ES]

Sheet 000 Row 0990 Column 050 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.8.1.1***01 of which: RWA of those assets that are used as the basis for the computation of general provision in SA]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[ES]

Sheet 000 Row 0990 Column 060 Data Typ Monetary Period Type Stock

[Base].[Own funds]

Template CA 5.11

[Amount type].[Transitional computable amount]

[Main category].[1.8.1.1***01 of which: RWA of those assets that are used as the basis for the computation of general provision in SA]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	1000	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.8.1.1***02 of which: Gross amount of Fondos de la Obra Social of savings banks and cooperative banks that are not eligible any]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	1000	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.8.1.1***02 of which: Gross amount of Fondos de la Obra Social of savings banks and cooperative banks that are not eligible any]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	1000	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.8.1.1***02 of which: Gross amount of Fondos de la Obra Social of savings banks and cooperative banks that are not eligible any]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	1000	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.8.1.1***02 of which: Gross amount of Fondos de la Obra Social of savings banks and cooperative banks that are not eligible any]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	1000	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.8.1.1***02 of which: Gross amount of Fondos de la Obra Social of savings banks and cooperative banks that are not eligible any]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	1000	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.8.1.1***02 of which: Gross amount of Fondos de la Obra Social of savings banks and cooperative banks that are not eligible any]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[ES]

Sheet	000	Row	1010	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.8.1.1***01 of which: Value of fund assets according to § 3 par. 4 BWG]

Template CA 5.11

[Country where the requirement is applicable].[AT]

Sheet	000	Row	1010	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.8.1.1***01 of which: Value of fund assets according to § 3 par. 4 BWG]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	1010	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.8.1.1***01 of which: Value of fund assets according to § 3 par. 4 BWG]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	1010	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.8.1.1***01 of which: Value of fund assets according to § 3 par. 4 BWG]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	1010	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.8.1.1***01 of which: Value of fund assets according to § 3 par. 4 BWG]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	1010	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.8.1.1***01 of which: Value of fund assets according to § 3 par. 4 BWG]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	1020	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Transitional residual amount]

[Main category].[1.8.1.1***02 of which: Amount of own funds which is used for definition of LEs according to § 27 BWG]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	1020	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	------	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Percentage for calculating transitional adjustments]

[Main category].[1.8.1.1***02 of which: Amount of own funds which is used for definition of LEs according to § 27 BWG]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	1020	Column	030	Data Typ	Monetary	Period Type	Stock
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Template CA 5.11

[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.8.1.1***02 of which: Amount of own funds which is used for definition of LEs according to § 27 BWG]

[Transitional Eligibility in Own Funds].[CET1 Capital]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	1020	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.8.1.1***02 of which: Amount of own funds which is used for definition of LEs according to § 27 BWG]

[Transitional Eligibility in Own Funds].[T1 Capital]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	1020	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.8.1.1***02 of which: Amount of own funds which is used for definition of LEs according to § 27 BWG]

[Transitional Eligibility in Own Funds].[T2 Capital]

[Country where the requirement is applicable].[AT]

Sheet	000	Row	1020	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Transitional computable amount]

[Main category].[1.8.1.1***02 of which: Amount of own funds which is used for definition of LEs according to § 27 BWG]

[Transitional Eligibility in Own Funds].[Total own funds]

[Country where the requirement is applicable].[AT]

Template CR EQU IRB 1

Sheet	000	Row	010	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	100	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	010	Data Typ	Percentage	Period Type	Stock

Sheet	000	Row	020	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock

Template CR EQU IRB 1

[CRM Effects/Collateral].[Unfunded credit guarantees]
 [Methods to determine risk weights].[Method for IRB - Equity - PD/LGD approach]
 [Exposure class].[IRB Equity claims]

Sheet	000	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Credit risk mitigation techniques with substitution effects on the exposure]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives protection]
 [Methods to determine risk weights].[Method for IRB - Equity - PD/LGD approach]
 [Exposure class].[IRB Equity claims]

Sheet	000	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Substitution of the exposure due to CRM (Outflows)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[With credit protection]
 [Methods to determine risk weights].[Method for IRB - Equity - PD/LGD approach]
 [Exposure class].[IRB Equity claims]

Sheet	000	Row	020	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Method for IRB - Equity - PD/LGD approach]
 [Exposure class].[IRB Equity claims]

Sheet	000	Row	020	Column	070	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Method for IRB - Equity - PD/LGD approach]
 [Exposure class].[IRB Equity claims]

Sheet	000	Row	020	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]

Template CR EQU IRB 1

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Method for IRB - Equity - PD/LGD approach]
 [Exposure class].[IRB Equity claims]

Sheet	000	Row	020	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Method for IRB - Equity - PD/LGD approach]
 [Exposure class].[IRB Equity claims]

Sheet	000	Row	030	Column	010	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Method for IRB - Equity - PD/LGD approach]
 [Exposure class].[IRB Equity claims]

Sheet	000	Row	030	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Method for IRB - Equity - PD/LGD approach]
 [Exposure class].[IRB Equity claims]

Sheet	000	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Credit risk mitigation techniques with substitution effects on the exposure]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Unfunded credit guarantees]

Template CR EQU IRB 1

[Methods to determine risk weights].[Method for IRB - Equity - PD/LGD approach]

[Exposure class].[IRB Equity claims]

Sheet	000	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Credit risk mitigation techniques with substitution effects on the exposure]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[Credit derivatives protection]

[Methods to determine risk weights].[Method for IRB - Equity - PD/LGD approach]

[Exposure class].[IRB Equity claims]

Sheet	000	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Substitution of the exposure due to CRM (Outflows)]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[With credit protection]

[Methods to determine risk weights].[Method for IRB - Equity - PD/LGD approach]

[Exposure class].[IRB Equity claims]

Sheet	000	Row	030	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Method for IRB - Equity - PD/LGD approach]

[Exposure class].[IRB Equity claims]

Sheet	000	Row	030	Column	070	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]

[Amount type].[LGD]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Method for IRB - Equity - PD/LGD approach]

[Exposure class].[IRB Equity claims]

Template CR EQU IRB 1

Sheet	000	Row	030	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	100	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	050	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	050	Column	040	Data Typ	Monetary	Period Type	Stock

Template CR EQU IRB 1

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives protection]
 [Methods to determine risk weights].[Method for IRB - Equity - Simple Risk Weight approach]
 [Exposure class].[IRB Equity claims]

Sheet	000	Row	050	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Substitution of the exposure due to CRM (Outflows)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[With credit protection]
 [Methods to determine risk weights].[Method for IRB - Equity - Simple Risk Weight approach]
 [Exposure class].[IRB Equity claims]

Sheet	000	Row	050	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Method for IRB - Equity - Simple Risk Weight approach]
 [Exposure class].[IRB Equity claims]

Sheet	000	Row	050	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Method for IRB - Equity - Simple Risk Weight approach]
 [Exposure class].[IRB Equity claims]

Sheet	000	Row	050	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Method for IRB - Equity - Simple Risk Weight approach]
 [Exposure class].[IRB Equity claims]

Template CR EQU IRB 1

Sheet	000	Row	060	Column	010	Data Typ	Percentage	Period Type	Stock

Sheet	000	Row	060	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	060	Column	050	Data Typ	Monetary	Period Type	Stock

Template CR EQU IRB 1

[Base].[Exposures]
 [Amount type].[Exposure value]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Risk weights].[190%]
 [Methods to determine risk weights].[Method for IRB - Equity - Simple Risk Weight approach]
 [Exposure class].[IRB Equity claims]

Sheet	000	Row	070	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Risk weights].[190%]
 [Methods to determine risk weights].[Method for IRB - Equity - Simple Risk Weight approach]
 [Exposure class].[IRB Equity claims]

Sheet	000	Row	070	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Risk weights].[190%]
 [Methods to determine risk weights].[Method for IRB - Equity - Simple Risk Weight approach]
 [Exposure class].[IRB Equity claims]

Sheet	000	Row	080	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Risk weights].[290%]
 [Methods to determine risk weights].[Method for IRB - Equity - Simple Risk Weight approach]
 [Exposure class].[IRB Equity claims]

Sheet	000	Row	080	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk]

Template CR EQU IRB 1

[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Risk weights].[290%]
[Methods to determine risk weights].[Method for IRB - Equity - Simple Risk Weight approach]
[Exposure class].[IRB Equity claims]

Sheet	000	Row	080	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Risk weights].[290%]
[Methods to determine risk weights].[Method for IRB - Equity - Simple Risk Weight approach]
[Exposure class].[IRB Equity claims]

Sheet	000	Row	080	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Risk weights].[290%]
[Methods to determine risk weights].[Method for IRB - Equity - Simple Risk Weight approach]
[Exposure class].[IRB Equity claims]

Sheet	000	Row	090	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Risk weights].[370%]
[Methods to determine risk weights].[Method for IRB - Equity - Simple Risk Weight approach]
[Exposure class].[IRB Equity claims]

Sheet	000	Row	090	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Risk weights].[370%]
[Methods to determine risk weights].[Method for IRB - Equity - Simple Risk Weight approach]

Template CR EQU IRB 1

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Method for IRB - Equity - Internal models approach]

[Exposure class].[IRB Equity claims]

Template CR EQU IRB 2

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Equity claims]

Template CR IP Losses

Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock

Template CR IP Losses

[Amount type].[Losses stemming from lending collateralised]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Type of credit protection].[Mortgages on residential property]

Sheet	000	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Losses stemming from lending collateralised]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach]
 [Type of credit protection].[Mortgages on residential property]

Sheet	000	Row	010	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Losses stemming from lending collateralised]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of credit protection].[Mortgages on residential property]

Sheet	000	Row	010	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR IP Losses)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Type of credit protection].[Mortgages on residential property]

Sheet	000	Row	010	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR IP Losses)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach]
 [Type of credit protection].[Mortgages on residential property]

Sheet	000	Row	010	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR IP Losses)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of credit protection].[Mortgages on residential property]

Template CR IP Losses

Sheet	000	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	060	Data Typ	Monetary	Period Type	Stock

Template CR IP Losses

[Amount type].[Losses stemming from lending collateralised]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Type of credit protection].[Mortgages on commercial immovable property]

Sheet 000 Row 020 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Losses stemming from lending collateralised]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach]
 [Type of credit protection].[Mortgages on commercial immovable property]

Sheet 000 Row 020 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Losses stemming from lending collateralised]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of credit protection].[Mortgages on commercial immovable property]

Sheet 000 Row 020 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR IP Losses)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Type of credit protection].[Mortgages on commercial immovable property]

Sheet 000 Row 020 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR IP Losses)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach]
 [Type of credit protection].[Mortgages on commercial immovable property]

Sheet 000 Row 020 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR IP Losses)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of credit protection].[Mortgages on commercial immovable property]

Template CR IRB 1

Sheet	001	Row	010	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Sheet	001	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Sheet	001	Row	010	Column	031	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

Sheet	001	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]

Sheet	001	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]

Sheet	001	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

Sheet	001	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

Sheet	001	Row	010	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Sheet	001	Row	010	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Sheet	001	Row	010	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Sheet	001	Row	010	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Sheet	001	Row	010	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Sheet 001 Row 010 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Sheet 001 Row 010 Column 131 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

Sheet 001 Row 010 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

Sheet 001 Row 010 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

Sheet 001 Row 010 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

Sheet 001 Row 010 Column 170 Data Typ Monetary Period Type Stock

Template CR IRB 1

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

Sheet	001	Row	010	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

Sheet	001	Row	010	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

Sheet	001	Row	010	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

Sheet	001	Row	010	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]

Sheet	001	Row	010	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Sheet	001	Row	010	Column	221	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

Sheet	001	Row	010	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Sheet	001	Row	010	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Sheet	001	Row	010	Column	241	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

Sheet	001	Row	010	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Sheet	001	Row	010	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Sheet	001	Row	010	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Sheet	001	Row	020	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Sheet	001	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Sheet	001	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

Sheet	001	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

Sheet	001	Row	020	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

Template CR IRB 1

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

Sheet	001	Row	020	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]

Sheet	001	Row	020	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Sheet	001	Row	020	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Sheet	001	Row	020	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Sheet	001	Row	020	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

Sheet	001	Row	020	Column	150	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

Sheet	001	Row	020	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

Sheet	001	Row	020	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

Sheet	001	Row	020	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

Sheet	001	Row	020	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

Sheet	001	Row	020	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

Sheet	001	Row	020	Column	210	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	020	Column	220	Data Typ	Percentage	Period Type	Stock

Sheet	001	Row	020	Column	221	Data Typ	Percentage	Period Type	Stock

Sheet	001	Row	020	Column	230	Data Typ	Integer	Period Type	Stock

Sheet	001	Row	020	Column	240	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	020	Column	241	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

Sheet	001	Row	020	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Sheet	001	Row	020	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Sheet	001	Row	020	Column	280	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Sheet	001	Row	030	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Sheet	001	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Sheet	001	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]

Template CR IRB 1

[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - Substitution effect]

Sheet 001 Row 030 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

Sheet 001 Row 030 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

Sheet 001 Row 030 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]

Sheet 001 Row 030 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Sheet 001 Row 030 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Template CR IRB 1

Sheet 001 Row 030 Column 110 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Sheet 001 Row 030 Column 140 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

Sheet 001 Row 030 Column 150 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

Sheet 001 Row 030 Column 160 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

Sheet 001 Row 030 Column 170 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

Sheet 001 Row 030 Column 180 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Off balance sheet exposures subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

Sheet	001	Row	030	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

Sheet	001	Row	030	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

Sheet	001	Row	030	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]

Sheet	001	Row	030	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Sheet	001	Row	030	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

Template CR IRB 1

Sheet	001	Row	040	Column	020	Data Typ	Percentage	Period Type	Stock

Sheet	001	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	040	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	040	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	040	Column	070	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]

Sheet	001	Row	040	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Sheet	001	Row	040	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Sheet	001	Row	040	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Sheet	001	Row	040	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Sheet	001	Row	040	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

Sheet	001	Row	040	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

Template CR IRB 1

[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

Sheet	001	Row	040	Column	160	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

Sheet	001	Row	040	Column	170	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

Sheet	001	Row	040	Column	180	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

Sheet	001	Row	040	Column	190	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

Sheet	001	Row	040	Column	200	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

Template CR IRB 1

Sheet	001	Row	040	Column	210	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	040	Column	220	Data Typ	Percentage	Period Type	Stock

Sheet	001	Row	040	Column	230	Data Typ	Integer	Period Type	Stock

Sheet	001	Row	040	Column	240	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	040	Column	260	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	040	Column	270	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

Sheet	001	Row	040	Column	280	Data Typ	Integer	Period Type	Stock
Sheet	001	Row	041	Column	020	Data Typ	Percentage	Period Type	Stock
Sheet	001	Row	041	Column	030	Data Typ	Monetary	Period Type	Stock
Sheet	001	Row	041	Column	040	Data Typ	Monetary	Period Type	Stock
Sheet	001	Row	041	Column	050	Data Typ	Monetary	Period Type	Stock
Sheet	001	Row	041	Column	060	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

Sheet	001	Row	041	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

Sheet	001	Row	041	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Sheet	001	Row	041	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Sheet	001	Row	041	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Sheet	001	Row	041	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Sheet	001	Row	041	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

Sheet	001	Row	041	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	041	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	041	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	041	Column	180	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	041	Column	190	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

Sheet	001	Row	041	Column	200	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	041	Column	210	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	041	Column	220	Data Typ	Percentage	Period Type	Stock

Sheet	001	Row	041	Column	230	Data Typ	Integer	Period Type	Stock

Sheet	001	Row	041	Column	240	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	041	Column	260	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Approach].[Advanced IRB Approach]

Sheet 001 Row 041 Column 270 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Sheet 001 Row 041 Column 271 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Credit value adjustments]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Sheet 001 Row 041 Column 272 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount higher than CVA at the netting set level]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Sheet 001 Row 041 Column 280 **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Sheet 001 Row 041 Column 290 **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Total number of counterparties]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Sheet 001 Row 050 Column 020 **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Template CR IRB 1

Sheet 001 Row 050 Column 030 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Sheet 001 Row 050 Column 040 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - Substitution effect]

Sheet 001 Row 050 Column 050 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

Sheet 001 Row 050 Column 060 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

Sheet 001 Row 050 Column 070 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]

Sheet 001 Row 050 Column 080 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

Template CR IRB 1

[Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Sheet	001	Row	050	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Sheet	001	Row	050	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Sheet	001	Row	050	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Sheet	001	Row	050	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

Sheet	001	Row	050	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

Sheet	001	Row	050	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]

Template CR IRB 1

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

Sheet	001	Row	050	Column	170	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

Sheet	001	Row	050	Column	180	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

Sheet	001	Row	050	Column	190	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

Sheet	001	Row	050	Column	200	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

Sheet	001	Row	050	Column	210	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[CRM techniques double default treatment]

Sheet	001	Row	050	Column	220	Data Typ	Percentage	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	------------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Exposure weighted average LGD]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Sheet	001	Row	050	Column	230	Data Typ	Integer	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	---------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Maturity value (days)]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Sheet	001	Row	050	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Sheet	001	Row	050	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Sheet	001	Row	050	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Sheet	001	Row	050	Column	280	Data Typ	Integer	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	---------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Number of obligors]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

Sheet	001	Row	051	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

Sheet	001	Row	051	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Sheet	001	Row	051	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Sheet	001	Row	051	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Sheet	001	Row	051	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Sheet	001	Row	051	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

Template CR IRB 1

[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

Sheet	001	Row	051	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

Sheet	001	Row	051	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

Sheet	001	Row	051	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

Sheet	001	Row	051	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

Sheet	001	Row	051	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

Template CR IRB 1

Sheet	001	Row	051	Column	200	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	051	Column	210	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	051	Column	220	Data Typ	Percentage	Period Type	Stock

Sheet	001	Row	051	Column	230	Data Typ	Integer	Period Type	Stock

Sheet	001	Row	051	Column	240	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	051	Column	260	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Approach].[Advanced IRB Approach]

Sheet	001	Row	051	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Sheet	001	Row	051	Column	271	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Credit value adjustments]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Sheet	001	Row	051	Column	272	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount higher than CVA at the netting set level]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Sheet	001	Row	051	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Number of obligors]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Sheet	001	Row	051	Column	290	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Total number of counterparties]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Sheet	001	Row	060	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[PD assigned to the obligor grade or pool]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Template CR IRB 1

Sheet	001	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	060	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	060	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	060	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	060	Column	080	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Sheet	001	Row	060	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Sheet	001	Row	060	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Sheet	001	Row	060	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Sheet	001	Row	060	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

Sheet	001	Row	060	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

Sheet	001	Row	060	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]

Template CR IRB 1

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

Sheet	001	Row	060	Column	170	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

Sheet	001	Row	060	Column	180	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

Sheet	001	Row	060	Column	190	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

Sheet	001	Row	060	Column	200	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

Sheet	001	Row	060	Column	210	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[CRM techniques double default treatment]

Sheet	001	Row	060	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Sheet	001	Row	060	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Sheet	001	Row	060	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Sheet	001	Row	060	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Sheet	001	Row	060	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Sheet	001	Row	060	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Template CR IRB 1

Sheet	001	Row	070	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	070	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	070	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	070	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	070	Column	100	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	070	Column	110	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	001	Row	070	Column	120	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	001	Row	070	Column	130	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	001	Row	070	Column	131	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

Sheet	001	Row	070	Column	140	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	001	Row	070	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 001 Row 070 Column 160 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 001 Row 070 Column 170 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 001 Row 070 Column 180 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 001 Row 070 Column 190 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 001 Row 070 Column 200 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	001	Row	070	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	001	Row	070	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	001	Row	070	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

Sheet	001	Row	070	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	001	Row	070	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 001 Row 070 Column 241 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

Sheet 001 Row 070 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 001 Row 070 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 001 Row 070 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 001 Row 130 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 001 Row 130 Column 030 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 001 Row 130 Column 031 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

Sheet 001 Row 130 Column 040 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 001 Row 130 Column 050 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 001 Row 130 Column 060 **Data Typ** Monetary **Period Type** Stock

Template CR IRB 1

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	001	Row	130	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	001	Row	130	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	001	Row	130	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	001	Row	130	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	001	Row	130	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	001	Row	130	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	001	Row	130	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	001	Row	130	Column	131	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

Sheet	001	Row	130	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	001	Row	130	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	001	Row	130	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	001	Row	130	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	001	Row	130	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

Sheet	001	Row	130	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	001	Row	130	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	001	Row	130	Column	241	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

Sheet	001	Row	130	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	001	Row	130	Column	270	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	001	Row	130	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	001	Row	150	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	150	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	150	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	150	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	150	Column	130	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	150	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	150	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	160	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	160	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	160	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	160	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	160	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	160	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]

Template CR IRB 1

[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	160	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	160	Column	260	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	160	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	170	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	170	Column	090	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

Template CR IRB 1

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	170	Column	100	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	170	Column	110	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	170	Column	120	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	170	Column	130	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

Sheet 001 **Row 170** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet 001 **Row 170** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet 001 **Row 170** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet 001 **Row 180** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet 001 **Row 180** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Template CR IRB 1

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	180	Column	100	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	180	Column	110	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	180	Column	120	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	180	Column	130	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	180	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	180	Column	260	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	180	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	190	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]

Sheet	001	Row	190	Column	090	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]

Sheet	001	Row	190	Column	100	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Residual maturity].[≥ 2,5 years]

Sheet	001	Row	190	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Residual maturity].[≥ 2,5 years]

Sheet	001	Row	190	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Residual maturity].[≥ 2,5 years]

Sheet	001	Row	190	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Residual maturity].[≥ 2,5 years]

Sheet	001	Row	190	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Residual maturity].[≥ 2,5 years]

Sheet	001	Row	190	Column	260	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Residual maturity].[≥ 2,5 years]

Sheet	001	Row	190	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Residual maturity].[≥ 2,5 years]

Sheet	001	Row	200	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[90%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	200	Column	090	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[90%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	200	Column	100	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

Template CR IRB 1

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[90%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	200	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[90%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	200	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[90%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	200	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[90%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	200	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[90%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

Sheet 001 **Row 200** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet 001 **Row 200** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet 001 **Row 210** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet 001 **Row 210** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet 001 **Row 210** **Column 100** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Template CR IRB 1

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	210	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	210	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	210	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	210	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	210	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	210	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	220	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	220	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	220	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	220	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	220	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	220	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	220	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	220	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	001	Row	220	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet 001 **Row 230** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

Sheet 001 **Row 230** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

Sheet 001 **Row 230** **Column 100** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

Sheet 001 **Row 230** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

Sheet 001 **Row 230** **Column 120** **Data Typ** Monetary **Period Type** Stock

Template CR IRB 1

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]

[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

Sheet	001	Row	230	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]

[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

Sheet	001	Row	230	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]

[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

Sheet	001	Row	230	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]

[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

Sheet	001	Row	240	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

Template CR IRB 1

Sheet	001	Row	240	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	240	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	240	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	240	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	240	Column	080	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

Sheet 001 **Row 240** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

Sheet 001 **Row 240** **Column 100** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

Sheet 001 **Row 240** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

Sheet 001 **Row 240** **Column 120** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

Sheet 001 **Row 240** **Column 130** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

Sheet 001 **Row 240** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]

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[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

Sheet	001	Row	240	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

Sheet	001	Row	250	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	001	Row	250	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	001	Row	250	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	001	Row	250	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]

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[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	001	Row	250	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	001	Row	250	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	001	Row	250	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	001	Row	250	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	001	Row	250	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	001	Row	250	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	001	Row	250	Column	140	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	001	Row	250	Column	150	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	001	Row	250	Column	160	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	001	Row	250	Column	170	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	001	Row	250	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	001	Row	250	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	001	Row	250	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	001	Row	250	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	001	Row	250	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	001	Row	250	Column	230	Data Typ	Integer	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	---------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	001	Row	250	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	001	Row	250	Column	260	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	001	Row	250	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	001	Row	250	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	002	Row	010	Column	020	Data Typ	Percentage	Period Type	Stock
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Template CR IRB 1

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]

Sheet	002	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]

Sheet	002	Row	010	Column	031	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

Sheet	002	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]

Sheet	002	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]

Sheet	002	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

Sheet	002	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	010	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	010	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	010	Column	100	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	010	Column	110	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	010	Column	120	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Approach].[Foundation IRB Approach]

Sheet	002	Row	010	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Sheet	002	Row	010	Column	131	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

Sheet	002	Row	010	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

Sheet	002	Row	010	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

Sheet	002	Row	010	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

Sheet	002	Row	010	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

Sheet	002	Row	010	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

Sheet	002	Row	010	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

Sheet	002	Row	010	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

Sheet	002	Row	010	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]

Sheet	002	Row	010	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]

Template CR IRB 1

[Approach].[Foundation IRB Approach]

Sheet	002	Row	010	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]

Sheet	002	Row	020	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]

Sheet	002	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]

Sheet	002	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]

Sheet	002	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]

Sheet	002	Row	020	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

Sheet	002	Row	020	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

Sheet	002	Row	020	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Sheet	002	Row	020	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Sheet	002	Row	020	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Sheet	002	Row	020	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

Sheet	002	Row	020	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

Template CR IRB 1

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

Sheet	002	Row	020	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

Sheet	002	Row	020	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

Sheet	002	Row	020	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

Sheet	002	Row	020	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

Sheet	002	Row	020	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

Sheet	002	Row	020	Column	210	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	020	Column	220	Data Typ	Percentage	Period Type	Stock

Sheet	002	Row	020	Column	221	Data Typ	Percentage	Period Type	Stock

Sheet	002	Row	020	Column	230	Data Typ	Integer	Period Type	Stock

Sheet	002	Row	020	Column	240	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	020	Column	241	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

Sheet	002	Row	020	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Sheet	002	Row	020	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Sheet	002	Row	020	Column	280	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Sheet	002	Row	030	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Sheet	002	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Sheet	002	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]

Sheet	002	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	030	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	030	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	030	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	030	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	030	Column	110	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet 002 Row 030 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

Sheet 002 Row 030 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

Sheet 002 Row 030 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

Sheet 002 Row 030 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

Sheet 002 Row 030 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

Sheet	002	Row	030	Column	190	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	030	Column	200	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	030	Column	210	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	030	Column	220	Data Typ	Percentage	Period Type	Stock

Sheet	002	Row	030	Column	221	Data Typ	Percentage	Period Type	Stock

Sheet	002	Row	030	Column	230	Data Typ	Integer	Period Type	Stock

Template CR IRB 1

[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet	002	Row	030	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet	002	Row	030	Column	241	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

Sheet	002	Row	030	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet	002	Row	030	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet	002	Row	030	Column	280	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Number of obligors]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet	002	Row	040	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
[Amount type].[PD assigned to the obligor grade or pool]

Template CR IRB 1

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Sheet 002 Row 040 Column 030 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Sheet 002 Row 040 Column 040 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

Sheet 002 Row 040 Column 050 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

Sheet 002 Row 040 Column 060 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

Sheet 002 Row 040 Column 070 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

Template CR IRB 1

Sheet 002 **Row 040** **Column 080** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet 002 **Row 040** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet 002 **Row 040** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet 002 **Row 040** **Column 130** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet 002 **Row 040** **Column 140** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

Sheet 002 **Row 040** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

Sheet	002	Row	040	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

Sheet	002	Row	040	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

Sheet	002	Row	040	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

Sheet	002	Row	040	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

Sheet	002	Row	040	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

Sheet	002	Row	040	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[CRM techniques double default treatment]

Sheet	002	Row	040	Column	220	Data Typ	Percentage	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	------------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Exposure weighted average LGD]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet	002	Row	040	Column	230	Data Typ	Integer	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	---------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Maturity value (days)]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet	002	Row	040	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet	002	Row	040	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet	002	Row	040	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet	002	Row	040	Column	280	Data Typ	Integer	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	---------	--------------------	-------

[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Number of obligors]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]

Sheet 002 Row 041 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]

Sheet 002 Row 041 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]

Sheet 002 Row 041 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]

Sheet 002 Row 041 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]

Sheet 002 Row 041 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

Template CR IRB 1

Sheet 002 **Row 041** **Column 070** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]

Sheet 002 **Row 041** **Column 080** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet 002 **Row 041** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet 002 **Row 041** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet 002 **Row 041** **Column 130** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet 002 **Row 041** **Column 140** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

Sheet 002 **Row 041** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

Sheet 002 **Row 041** **Column 160** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

Sheet 002 **Row 041** **Column 170** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

Sheet 002 **Row 041** **Column 180** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

Sheet 002 **Row 041** **Column 190** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

Sheet 002 **Row 041** **Column 200** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

Sheet 002 **Row 041** **Column 210** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]

Sheet 002 **Row 041** **Column 220** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]

Sheet 002 **Row 041** **Column 230** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]

Sheet 002 **Row 041** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]

Sheet 002 **Row 041** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]

Sheet 002 **Row 041** **Column 270** **Data Typ** Monetary **Period Type** Stock

Template CR IRB 1

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet 002 **Row 041** **Column 271** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Credit value adjustments]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet 002 **Row 041** **Column 272** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Expected loss amount higher than CVA at the netting set level]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet 002 **Row 041** **Column 280** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Number of obligors]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet 002 **Row 041** **Column 290** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Total number of counterparties]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet 002 **Row 050** **Column 020** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[PD assigned to the obligor grade or pool]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet 002 **Row 050** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

Template CR IRB 1

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Sheet	002	Row	050	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

Sheet	002	Row	050	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

Sheet	002	Row	050	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

Sheet	002	Row	050	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

Sheet	002	Row	050	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Template CR IRB 1

Sheet	002	Row	050	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	050	Column	110	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	050	Column	130	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	050	Column	140	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	050	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	050	Column	160	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

Sheet	002	Row	050	Column	170	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

Sheet	002	Row	050	Column	180	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

Sheet	002	Row	050	Column	190	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

Sheet	002	Row	050	Column	200	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

Sheet	002	Row	050	Column	210	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

Sheet	002	Row	050	Column	220	Data Typ	Percentage	Period Type	Stock
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Template CR IRB 1

[Base].[Memorandum items]
[Amount type].[Exposure weighted average LGD]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet	002	Row	050	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Maturity value (days)]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet	002	Row	050	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet	002	Row	050	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet	002	Row	050	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet	002	Row	050	Column	280	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Number of obligors]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet	002	Row	050	Column	290	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Total number of counterparties]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Sheet	002	Row	051	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Sheet	002	Row	051	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Sheet	002	Row	051	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

Sheet	002	Row	051	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

Sheet	002	Row	051	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

Template CR IRB 1

Sheet	002	Row	051	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	051	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	051	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	051	Column	110	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	051	Column	130	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	051	Column	140	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

Sheet	002	Row	051	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

Sheet	002	Row	051	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

Sheet	002	Row	051	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

Sheet	002	Row	051	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

Sheet	002	Row	051	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

Sheet	002	Row	051	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

Sheet	002	Row	051	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[CRM techniques double default treatment]

Sheet	002	Row	051	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Exposure weighted average LGD]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet	002	Row	051	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Maturity value (days)]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet	002	Row	051	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet	002	Row	051	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet	002	Row	051	Column	270	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet	002	Row	051	Column	271	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Credit value adjustments]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet	002	Row	051	Column	272	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount higher than CVA at the netting set level]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet	002	Row	051	Column	280	Data Typ	Integer	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	---------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Number of obligors]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet	002	Row	051	Column	290	Data Typ	Integer	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	---------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Total number of counterparties]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet	002	Row	060	Column	020	Data Typ	Percentage	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	------------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[PD assigned to the obligor grade or pool]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet	002	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

Template CR IRB 1

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Sheet	002	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

Sheet	002	Row	060	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

Sheet	002	Row	060	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

Sheet	002	Row	060	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

Sheet	002	Row	060	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Template CR IRB 1

Sheet 002 Row 060 Column 090 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet 002 Row 060 Column 110 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet 002 Row 060 Column 130 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Sheet 002 Row 060 Column 140 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

Sheet 002 Row 060 Column 150 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

Sheet 002 Row 060 Column 160 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

Sheet	002	Row	060	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

Sheet	002	Row	060	Column	180	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

Sheet	002	Row	060	Column	190	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

Sheet	002	Row	060	Column	200	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

Sheet	002	Row	060	Column	210	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

Sheet	002	Row	060	Column	220	Data Typ	Percentage	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	------------	--------------------	-------

Template CR IRB 1

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Sheet	002	Row	060	Column	230	Data Typ	Integer	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	---------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Sheet	002	Row	060	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Sheet	002	Row	060	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Sheet	002	Row	060	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Sheet	002	Row	060	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Sheet	002	Row	070	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	002	Row	070	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	002	Row	070	Column	031	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

Sheet	002	Row	070	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	002	Row	070	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	002	Row	070	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	002	Row	070	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	002	Row	070	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	002	Row	070	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	002	Row	070	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	002	Row	070	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 002 Row 070 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 002 Row 070 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 002 Row 070 Column 131 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

Sheet 002 Row 070 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 002 Row 070 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 002 Row 070 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 002 Row 070 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 002 Row 070 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 002 Row 070 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 002 Row 070 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	002	Row	070	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	002	Row	070	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	002	Row	070	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

Sheet	002	Row	070	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	002	Row	070	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Template CR IRB 1

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 002 **Row 070** **Column 241** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

Sheet 002 **Row 070** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 002 **Row 070** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 002 **Row 070** **Column 280** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 002 **Row 130** **Column 020** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Template CR IRB 1

Sheet	002	Row	130	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	130	Column	031	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	130	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	130	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	130	Column	060	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 002 Row 130 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 002 Row 130 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 002 Row 130 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 002 Row 130 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 002 Row 130 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	002	Row	130	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	002	Row	130	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	002	Row	130	Column	131	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

Sheet	002	Row	130	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

Template CR IRB 1

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	002	Row	130	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	002	Row	130	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	002	Row	130	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	002	Row	130	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	002	Row	130	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	002	Row	130	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	002	Row	130	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	002	Row	130	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet	002	Row	130	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]

Template CR IRB 1

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

Sheet 002 Row 130 Column 230 Data Typ Integer Period Type Stock

[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 002 Row 130 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 002 Row 130 Column 241 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

Sheet 002 Row 130 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 002 Row 130 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 002 Row 130 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Sheet 002 Row 150 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet 002 Row 150 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet 002 Row 150 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet 002 Row 150 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	150	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	150	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	150	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	150	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	150	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	150	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	150	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	150	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	150	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	160	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

Sheet 002 Row 160 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet 002 Row 160 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet 002 Row 160 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet 002 Row 160 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet 002 Row 160 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[0%]

Template CR IRB 1

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	160	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	160	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	160	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	170	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	170	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Foundation IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	170	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	170	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	170	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	170	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	170	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	170	Column	260	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	170	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	180	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	180	Column	090	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	180	Column	100	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

Template CR IRB 1

[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	180	Column	110	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	180	Column	120	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	180	Column	130	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	180	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	180	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	180	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	190	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]

Sheet	002	Row	190	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]

Sheet	002	Row	190	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]

Template CR IRB 1

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Residual maturity].[≥ 2,5 years]

Sheet	002	Row	190	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Residual maturity].[≥ 2,5 years]

Sheet	002	Row	190	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Residual maturity].[≥ 2,5 years]

Sheet	002	Row	190	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Residual maturity].[≥ 2,5 years]

Sheet	002	Row	190	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Residual maturity].[≥ 2,5 years]

Sheet	002	Row	190	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]

Sheet	002	Row	190	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]

Sheet	002	Row	200	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	200	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	200	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[90%]

Template CR IRB 1

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	200	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[90%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	200	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[90%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	200	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[90%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	200	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[90%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	200	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Template CR IRB 1

[Risk weights].[90%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	200	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[90%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	210	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	210	Column	090	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	210	Column	100	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	210	Column	110	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	210	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	210	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	210	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	210	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	210	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	220	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	220	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	220	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	220	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	220	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	220	Column	130	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	220	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	220	Column	260	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Sheet	002	Row	220	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

Sheet	002	Row	230	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	230	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	230	Column	100	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	230	Column	110	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	230	Column	120	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

Sheet 002 **Row 230** **Column 130** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]

[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

Sheet 002 **Row 230** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]

[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

Sheet 002 **Row 230** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]

[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

Sheet 002 **Row 240** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

Sheet 002 **Row 240** **Column 040** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

Sheet	002	Row	240	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

Sheet	002	Row	240	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

Sheet	002	Row	240	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

Sheet	002	Row	240	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

Sheet	002	Row	240	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Template CR IRB 1

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

Sheet	002	Row	240	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

Sheet	002	Row	240	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

Sheet	002	Row	240	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

Sheet	002	Row	240	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

Sheet	002	Row	240	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

Sheet	002	Row	240	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

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[Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

Sheet	002	Row	250	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	002	Row	250	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	002	Row	250	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	002	Row	250	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	002	Row	250	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]

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[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	002	Row	250	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	002	Row	250	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	002	Row	250	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	002	Row	250	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	002	Row	250	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Dilution risk]

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	002	Row	250	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	002	Row	250	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	002	Row	250	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	002	Row	250	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	002	Row	250	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	002	Row	250	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	002	Row	250	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	002	Row	250	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	002	Row	250	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	002	Row	250	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	002	Row	250	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	002	Row	250	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	002	Row	250	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	002	Row	250	Column	280	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Sheet	003	Row	010	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Template CR IRB 1

Sheet	003	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	010	Column	031	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

Sheet	003	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	010	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	010	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	010	Column	100	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	010	Column	110	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	010	Column	120	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	010	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	010	Column	131	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	010	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	010	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	010	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	010	Column	170	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	010	Column	180	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	010	Column	190	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	010	Column	200	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	010	Column	210	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	010	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	010	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	010	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	010	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	010	Column	241	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	010	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	010	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	010	Column	280	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	020	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	020	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	020	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	020	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 020** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 020** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 020** **Column 140** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 020** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 020** **Column 160** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	020	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	020	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	020	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	020	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	020	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	020	Column	220	Data Typ	Percentage	Period Type	Stock

Sheet	003	Row	020	Column	221	Data Typ	Percentage	Period Type	Stock

Sheet	003	Row	020	Column	230	Data Typ	Integer	Period Type	Stock

Sheet	003	Row	020	Column	240	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	020	Column	241	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

Sheet	003	Row	020	Column	260	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	020	Column	270	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	020	Column	280	Data Typ	Integer	Period Type	Stock

Sheet	003	Row	030	Column	020	Data Typ	Percentage	Period Type	Stock

Sheet	003	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	030	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	030	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	030	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	030	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

Template CR IRB 1

[Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 030 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 030 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 030 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 030 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 030 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 030 Column 180 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 030 Column 190 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 030 Column 200 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 030 Column 210 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 030 Column 220 **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]

Template CR IRB 1

[Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 030 Column 221 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 030 Column 230 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 030 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 030 Column 241 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 030 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 030 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 030 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 040 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 040 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 040 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	040	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	040	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	040	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	040	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	040	Column	090	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

Sheet 003 Row 040 Column 110 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 040 Column 130 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 040 Column 140 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 040 Column 150 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 040 Column 160 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Template CR IRB 1

Sheet	003	Row	040	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	040	Column	180	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	040	Column	190	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	040	Column	200	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	040	Column	210	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 040** **Column 220** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 040** **Column 230** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 040** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 040** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 040** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 040** **Column 280** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]

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[Amount type].[Number of obligors]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 041 Column 020 **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 041 Column 030 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 041 Column 040 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 041 Column 050 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 041 Column 060 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]

Template CR IRB 1

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	041	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	041	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	041	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	041	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	041	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

Template CR IRB 1

[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	041	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	041	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	041	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	041	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	041	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 041 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 041 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 041 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 041 Column 220 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 041 Column 230 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	041	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	041	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	041	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	041	Column	271	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Credit value adjustments]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	041	Column	272	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Expected loss amount higher than CVA at the netting set level]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Template CR IRB 1

Sheet	003	Row	041	Column	280	Data Typ	Integer	Period Type	Stock

Sheet	003	Row	041	Column	290	Data Typ	Integer	Period Type	Stock

Sheet	003	Row	050	Column	020	Data Typ	Percentage	Period Type	Stock

Sheet	003	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	050	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	050	Column	050	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	050	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	050	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	050	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	050	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	050	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]

Template CR IRB 1

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	050	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	050	Column	140	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	050	Column	150	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	050	Column	160	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	050	Column	170	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

Template CR IRB 1

[Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 050 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 050 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 050 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 050 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 050 Column 220 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]

Template CR IRB 1

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	050	Column	230	Data Typ	Integer	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	---------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Maturity value (days)]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	050	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	050	Column	260	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	050	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	050	Column	280	Data Typ	Integer	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	---------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Number of obligors]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	050	Column	290	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Total number of counterparties]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	051	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	051	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	051	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	051	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Template CR IRB 1

Sheet	003	Row	051	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	051	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	051	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	051	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	051	Column	110	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	051	Column	130	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 051** **Column 140** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 051** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 051** **Column 160** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 051** **Column 170** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 051** **Column 180** **Data Typ** Monetary **Period Type** Stock

Template CR IRB 1

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding inmovable property for which alternative treatment is used]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 051 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 051 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 051 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 051 Column 220 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 051 Column 230 Data Typ Integer Period Type Stock

Template CR IRB 1

[Base].[Memorandum items]
[Amount type].[Maturity value (days)]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 051 Column 240 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 051 Column 260 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 051 Column 270 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 051 Column 271 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Credit value adjustments]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 051 Column 272 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Expected loss amount higher than CVA at the netting set level]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	051	Column	280	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	051	Column	290	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Total number of counterparties]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	060	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	060	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	060	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	060	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	060	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	060	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Template CR IRB 1

Sheet 003 **Row 060** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 060** **Column 130** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 060** **Column 140** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 060** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 060** **Column 160** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Template CR IRB 1

Sheet 003 Row 060 Column 170 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 060 Column 180 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 060 Column 190 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 060 Column 200 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 060 Column 210 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques double default treatment]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 060 Column 220 **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 060 Column 230 **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 060 Column 240 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 060 Column 260 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 060 Column 270 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 060 Column 280 **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Number of obligors]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	070	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	070	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	070	Column	031	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	070	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Template CR IRB 1

Sheet	003	Row	070	Column	050	Data Typ	Monetary	Period Type	Stock
[Base].	[Exposures]								
[Amount type].	[CRM substitution effects Outflows [CR IRB]]								
[Main category].	[Instruments subject to credit risk]								
[Type of risk].	[Credit risk, counterparty credit risk and free deliveries]								
[Prudential portfolio].	[Banking book]								
[Approach].	[Advanced IRB Approach]								
[CRM Effects/Collateral].	[Credit derivatives - Substitution effect]								
[Methods to determine risk weights].	[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]								
[Exposure class].	[IRB Claims or contingent claims on central governments and central banks]								

Sheet	003	Row	070	Column	060	Data Typ	Monetary	Period Type	Stock
[Base].	[Exposures]								
[Amount type].	[CRM substitution effects Outflows [CR IRB]]								
[Main category].	[Instruments subject to credit risk]								
[Type of risk].	[Credit risk, counterparty credit risk and free deliveries]								
[Prudential portfolio].	[Banking book]								
[Approach].	[Advanced IRB Approach]								
[CRM Effects/Collateral].	[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]								
[Methods to determine risk weights].	[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]								
[Exposure class].	[IRB Claims or contingent claims on central governments and central banks]								

Sheet	003	Row	070	Column	070	Data Typ	Monetary	Period Type	Stock
[Base].	[Exposures]								
[Amount type].	[CRM substitution effects Outflows [CR IRB]]								
[Main category].	[Instruments subject to credit risk]								
[Type of risk].	[Credit risk, counterparty credit risk and free deliveries]								
[Prudential portfolio].	[Banking book]								
[Approach].	[Advanced IRB Approach]								
[CRM Effects/Collateral].	[CRM techniques substitution effect]								
[Methods to determine risk weights].	[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]								
[Exposure class].	[IRB Claims or contingent claims on central governments and central banks]								

Sheet	003	Row	070	Column	080	Data Typ	Monetary	Period Type	Stock
[Base].	[Exposures]								
[Amount type].	[CRM substitution effects Inflows [CR IRB]]								
[Main category].	[Instruments subject to credit risk]								
[Type of risk].	[Credit risk, counterparty credit risk and free deliveries]								
[Prudential portfolio].	[Banking book]								
[Approach].	[Advanced IRB Approach]								
[Methods to determine risk weights].	[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]								
[Exposure class].	[IRB Claims or contingent claims on central governments and central banks]								

Sheet	003	Row	070	Column	090	Data Typ	Monetary	Period Type	Stock
[Base].	[Exposures]								
[Amount type].	[Exposure after crm substitution effects pre conversion factors [CR IRB]]								
[Main category].	[Instruments subject to credit risk]								
[Type of risk].	[Credit risk, counterparty credit risk and free deliveries]								

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	070	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	070	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	070	Column	120	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	070	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	070	Column	131	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 070 Column 140 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 070 Column 150 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 070 Column 160 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 070 Column 170 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

Template CR IRB 1

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	070	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	070	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	070	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	070	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	070	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

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[Amount type].[Exposure weighted average LGD]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	070	Column	221	Data Typ	Percentage	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	------------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Exposure weighted average LGD]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	070	Column	230	Data Typ	Integer	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	---------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Maturity value (days)]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	070	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	070	Column	241	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

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[Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 130 Column 031 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 130 Column 040 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 130 Column 050 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 130 Column 060 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]

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[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 130 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 130 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 130 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 130 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

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[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	130	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	130	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	130	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	130	Column	131	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	130	Column	140	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	130	Column	150	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	130	Column	160	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	130	Column	170	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	130	Column	180	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 130** **Column 190** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 130** **Column 200** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 130** **Column 210** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 130** **Column 220** **Data Typ** Percentage **Period Type** Stock

Template CR IRB 1

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	130	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	130	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	130	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	130	Column	241	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	130	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	130	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	130	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	150	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Template CR IRB 1

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	150	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - Substitution effect]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	150	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	150	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	150	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	150	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	150	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	150	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	150	Column	110	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	150	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	150	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	150	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	150	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	160	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	160	Column	090	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]

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[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	160	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	160	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	160	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	160	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	160	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

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[Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[0%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 160 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[0%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 160 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[0%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 170 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[50%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 170 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	170	Column	100	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	170	Column	110	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	170	Column	120	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	170	Column	130	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Template CR IRB 1

Sheet 003 Row 170 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 170 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 170 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 180 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 180 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

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[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	180	Column	100	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	180	Column	110	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	180	Column	120	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	180	Column	130	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Template CR IRB 1

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	180	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	180	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	180	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	190	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Residual maturity].[≥ 2,5 years]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Template CR IRB 1

Sheet	003	Row	190	Column	090	Data Typ	Monetary	Period Type	Stock
[Base].	[Exposures]								
[Amount type].	[Exposure after crm substitution effects pre conversion factors [CR IRB]]								
[Main category].	[Instruments subject to credit risk]								
[Type of risk].	[Credit risk, counterparty credit risk and free deliveries]								
[Prudential portfolio].	[Banking book]								
[Approach].	[Advanced IRB Approach]								
[Risk weights].	[70%]								
[Methods to determine risk weights].	[IRB Specialized lending slotting criteria]								
[Residual maturity].	[≥ 2,5 years]								
[Exposure class].	[IRB Claims or contingent claims on central governments and central banks]								

Sheet	003	Row	190	Column	100	Data Typ	Monetary	Period Type	Stock
[Base].	[Exposures]								
[Amount type].	[Exposure after crm substitution effects pre conversion factors [CR IRB]]								
[Main category].	[Off balance sheet exposures subject to credit risk]								
[Type of risk].	[Credit risk, counterparty credit risk and free deliveries]								
[Prudential portfolio].	[Banking book]								
[Approach].	[Advanced IRB Approach]								
[Risk weights].	[70%]								
[Methods to determine risk weights].	[IRB Specialized lending slotting criteria]								
[Residual maturity].	[≥ 2,5 years]								
[Exposure class].	[IRB Claims or contingent claims on central governments and central banks]								

Sheet	003	Row	190	Column	110	Data Typ	Monetary	Period Type	Stock
[Base].	[Exposures]								
[Amount type].	[Exposure value [CR IRB]]								
[Main category].	[Instruments subject to credit risk]								
[Type of risk].	[Credit risk, counterparty credit risk and free deliveries]								
[Prudential portfolio].	[Banking book]								
[Approach].	[Advanced IRB Approach]								
[Risk weights].	[70%]								
[Methods to determine risk weights].	[IRB Specialized lending slotting criteria]								
[Residual maturity].	[≥ 2,5 years]								
[Exposure class].	[IRB Claims or contingent claims on central governments and central banks]								

Sheet	003	Row	190	Column	120	Data Typ	Monetary	Period Type	Stock
[Base].	[Exposures]								
[Amount type].	[Exposure value [CR IRB]]								
[Main category].	[Off balance sheet exposures subject to credit risk]								
[Type of risk].	[Credit risk, counterparty credit risk and free deliveries]								
[Prudential portfolio].	[Banking book]								
[Approach].	[Advanced IRB Approach]								
[Risk weights].	[70%]								
[Methods to determine risk weights].	[IRB Specialized lending slotting criteria]								
[Residual maturity].	[≥ 2,5 years]								
[Exposure class].	[IRB Claims or contingent claims on central governments and central banks]								

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Sheet	003	Row	190	Column	130	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	190	Column	240	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	190	Column	260	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	190	Column	270	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

Sheet 003 **Row 200** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 200** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 200** **Column 100** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 200** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 200** **Column 120** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	200	Column	130	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	200	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	200	Column	260	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	200	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]

Template CR IRB 1

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	210	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	210	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	210	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	210	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	210	Column	120	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[115%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 210 Column 130 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[115%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 210 Column 240 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[115%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 210 Column 260 **Data Typ Monetary** **Period Type Stock**

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[115%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 210 Column 270 **Data Typ Monetary** **Period Type Stock**

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

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[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 220 Column 030 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 220 Column 090 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 220 Column 100 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 220 Column 110 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

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[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	220	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[250%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	220	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[250%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	220	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[250%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	220	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[250%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	220	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

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[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	230	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	230	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	230	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	230	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

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[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	230	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	230	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	230	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	230	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

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Sheet	003	Row	240	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	240	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	240	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	240	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	240	Column	070	Data Typ	Monetary	Period Type	Stock

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[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 240 Column 080 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 240 Column 090 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 240 Column 100 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 240 Column 110 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 240 Column 120 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]

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[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	240	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	240	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	240	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	250	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[PD assigned to the obligor grade or pool]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	250	Column	030	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 250** **Column 040** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - Substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 250** **Column 050** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 250** **Column 060** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 250** **Column 070** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Prudential portfolio].[Banking book]

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[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	250	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	250	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	250	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	250	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	250	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

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[Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 250 Column 150 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 250 Column 160 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 250 Column 170 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 250 Column 180 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

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[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	250	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	250	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	250	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	250	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	250	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 250 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 250 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 250 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 Row 250 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 010 Column 020 Data Typ Percentage Period Type Stock

Template CR IRB 1

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	010	Column	031	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR IRB 1

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	010	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	010	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	010	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	010	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 010 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 010 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 010 Column 131 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 010 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 010 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	010	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	010	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	010	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	010	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	010	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	010	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	010	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	010	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	010	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	010	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 010 Column 241 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 010 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 010 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 010 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 020 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Template CR IRB 1

Sheet	004	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	020	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	020	Column	070	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

Sheet	004	Row	020	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	020	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	020	Column	110	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	020	Column	140	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	020	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	020	Column	160	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 020 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 020 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 020 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 020 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Template CR IRB 1

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	020	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	020	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	020	Column	280	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	030	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

Template CR IRB 1

[Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 030 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 030 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 030 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 030 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 030 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]

Template CR IRB 1

[Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 030 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 030 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 030 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 030 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 030 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

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[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 030 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 030 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 030 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 030 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 030 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Off balance sheet exposures subject to credit risk]

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[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	030	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	030	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	030	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	030	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	030	Column	241	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Foundation IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	030	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	030	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	030	Column	280	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	040	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Template CR IRB 1

Sheet	004	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	040	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	040	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	040	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	040	Column	080	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 040 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 040 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 040 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 040 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Template CR IRB 1

Sheet	004	Row	040	Column	210	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	040	Column	220	Data Typ	Percentage	Period Type	Stock

Sheet	004	Row	040	Column	230	Data Typ	Integer	Period Type	Stock

Sheet	004	Row	040	Column	240	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	040	Column	260	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	040	Column	270	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Amount type].[Risk adjustments and provisions]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 040 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 041 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 041 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 041 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 041 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

Template CR IRB 1

[Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	041	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	041	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	041	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	041	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	041	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 041 Column 130 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 041 Column 140 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 041 Column 150 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 041 Column 160 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 041 Column 170 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 041 Column 180 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 041 Column 190 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 041 Column 200 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 041 Column 210 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 041 Column 220 **Data Typ Percentage** **Period Type Stock**

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	041	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	041	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	041	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	041	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	041	Column	271	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Credit value adjustments]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Template CR IRB 1

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	050	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	050	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	050	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	050	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	050	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

Template CR IRB 1

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	050	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	050	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	050	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	050	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	050	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	050	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	050	Column	180	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	050	Column	190	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	050	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	050	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

Template CR IRB 1

[Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 050 Column 220 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 050 Column 230 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 050 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 050 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 050 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 050** **Column 280** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 050** **Column 290** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Total number of counterparties]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 051** **Column 020** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 051** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 051** **Column 040** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 051** **Column 050** **Data Typ** Monetary **Period Type** Stock

Template CR IRB 1

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	051	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	051	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	051	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	051	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	051	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure value [CR IRB]]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	051	Column	130	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	051	Column	140	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	051	Column	150	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	051	Column	160	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	051	Column	170	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]

Template CR IRB 1

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 051** **Column 180** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 051** **Column 190** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 051** **Column 200** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 051** **Column 210** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 051** **Column 220** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Exposure weighted average LGD]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	051	Column	230	Data Typ	Integer	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	---------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Maturity value (days)]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	051	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	051	Column	260	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	051	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	051	Column	271	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Credit value adjustments]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	051	Column	272	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Expected loss amount higher than CVA at the netting set level]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	051	Column	280	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	051	Column	290	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Total number of counterparties]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	060	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	060	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	060	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	060	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	060	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	060	Column	090	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	060	Column	110	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	060	Column	130	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	060	Column	140	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	060	Column	150	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	060	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

Template CR IRB 1

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 060 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 060 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 060 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 060 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 060 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	060	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	060	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	060	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	060	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	060	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	060	Column	280	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	070	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	070	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	070	Column	031	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	070	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 070 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 070 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 070 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 070 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 070** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 070** **Column 100** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 070** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 070** **Column 120** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 070** **Column 130** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Template CR IRB 1

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 070 Column 131 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 070 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 070 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 070 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 070 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 070 Column 180 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 070 Column 190 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 070 Column 200 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 070 Column 210 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	070	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	070	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	070	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	070	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	070	Column	241	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 070 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 070 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 070 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 130 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Template CR IRB 1

Sheet 004 **Row 130** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 130** **Column 031** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 130** **Column 040** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Guarantees - Substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 130** **Column 050** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 130** **Column 060** **Data Typ** Monetary **Period Type** Stock

Template CR IRB 1

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 130 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 130 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 130 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 130 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

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[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	130	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	130	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	130	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	130	Column	131	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 130 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 130 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 130 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 130 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	130	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	130	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	130	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	130	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	130	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	130	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	130	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	130	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	130	Column	241	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	130	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	130	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	130	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	150	Column	030	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	150	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Guarantees - Substitution effect]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	150	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	150	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	150	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 150 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 150 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 150 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 150 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 150 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 150 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 150 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 150 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 160 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[0%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 160 Column 090 Data Typ Monetary Period Type Stock

Template CR IRB 1

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	160	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	160	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	160	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	160	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	160	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	160	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	160	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	170	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	170	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	170	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	170	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	170	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	170	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

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[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	170	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	170	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	170	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	180	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Template CR IRB 1

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	180	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	180	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	180	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	180	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	180	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template CR IRB 1

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	180	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	180	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	180	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	190	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	190	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	190	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	190	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	190	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	190	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	190	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	190	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	190	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

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[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	200	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	200	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	200	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	200	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[90%]

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[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	200	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	200	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	200	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	200	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	200	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

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[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	210	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	210	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	210	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	210	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Foundation IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	210	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	210	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	210	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	210	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

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Sheet 004 **Row 210** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 220** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 220** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 220** **Column 100** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 220** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	220	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	220	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	220	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	220	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

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[Risk weights].[250%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	220	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[250%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	230	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]

[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	230	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]

[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	230	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]

[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Template CR IRB 1

Sheet 004 **Row 230** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 230** **Column 120** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 230** **Column 130** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 230** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 230** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]

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[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 240** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 240** **Column 040** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Guarantees - Substitution effect]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 240** **Column 050** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 240** **Column 060** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

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[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	240	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	240	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	240	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	240	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	250	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Instruments subject to credit risk]

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[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	250	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	250	Column	040	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	250	Column	050	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	250	Column	060	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

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Sheet 004 **Row 250** **Column 070** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 250** **Column 080** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 250** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 250** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 250** **Column 130** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

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[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	250	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	250	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	250	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	250	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	250	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

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[Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	250	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	250	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	250	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	250	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	250	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	250	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	250	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	250	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	250	Column	280	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	005	Row	010	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	010	Column	031	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

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[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	010	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	010	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	010	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]

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[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	010	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	010	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	010	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	010	Column	131	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	010	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on institutions]

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Sheet 005 **Row 010** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 010** **Column 160** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 010** **Column 170** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 010** **Column 180** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 010** **Column 190** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

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[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 010** **Column 200** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 010** **Column 210** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 010** **Column 220** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 010** **Column 221** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 010** **Column 230** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

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Sheet 005 **Row 010** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 010** **Column 241** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 010** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 010** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 010** **Column 280** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 020** **Column 020** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]

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[Amount type].[PD assigned to the obligor grade or pool]
[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - Substitution effect]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	020	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	020	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]

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[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 020 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 020 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 020 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 020 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 020 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

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[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	020	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	020	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	020	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	020	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	020	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

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[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 020 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 020 Column 220 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 020 Column 221 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 020 Column 230 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 020 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

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[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	020	Column	241	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	020	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	020	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	020	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	030	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

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[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	030	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	030	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]

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[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 030** **Column 080** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 030** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 030** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 030** **Column 140** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 030** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

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Sheet 005 Row 030 Column 160 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 030 Column 170 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 030 Column 180 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 030 Column 190 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 030 Column 200 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

Template CR IRB 1

[Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 040** **Column 040** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 040** **Column 050** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 040** **Column 060** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 040** **Column 070** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 040** **Column 080** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

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[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	040	Column	090	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	040	Column	110	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	040	Column	130	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	040	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	040	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]

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[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 040 Column 160 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 040 Column 170 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 040 Column 180 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding inmovable property for which alternative treatment is used]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 040 Column 190 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 040 Column 200 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

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[Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 040 Column 210 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 040 Column 220 **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 040 Column 230 **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 040 Column 240 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 040 Column 260 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 040 Column 270 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 040 Column 280 **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 041 Column 020 **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 041 Column 030 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 041 Column 040 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Template CR IRB 1

Sheet 005 **Row 041** **Column 050** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 041** **Column 060** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 041** **Column 070** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 041** **Column 080** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 041** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Template CR IRB 1

Sheet	005	Row	041	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	005	Row	041	Column	180	Data Typ	Monetary	Period Type	Stock

Sheet	005	Row	041	Column	190	Data Typ	Monetary	Period Type	Stock

Sheet	005	Row	041	Column	200	Data Typ	Monetary	Period Type	Stock

Sheet	005	Row	041	Column	210	Data Typ	Monetary	Period Type	Stock

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[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 041 Column 220 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 041 Column 230 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 041 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 041 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 041 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 041 Column 271 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

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[Amount type].[Credit value adjustments]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	041	Column	272	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount higher than CVA at the netting set level]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	041	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Number of obligors]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	041	Column	290	Data Typ	Integer	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	---------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Total number of counterparties]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	050	Column	020	Data Typ	Percentage	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	------------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[PD assigned to the obligor grade or pool]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	050	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	050	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	050	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	050	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	050	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	050	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	050	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	050	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	050	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	050	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 050** **Column 160** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 050** **Column 170** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 050** **Column 180** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 050** **Column 190** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 050** **Column 200** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 050 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 050 Column 220 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 050 Column 230 Data Typ Integer Period Type Stock

[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 050 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 050 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Template CR IRB 1

Sheet	005	Row	050	Column	270	Data Typ	Monetary	Period Type	Stock
Sheet	005	Row	050	Column	280	Data Typ	Integer	Period Type	Stock
Sheet	005	Row	050	Column	290	Data Typ	Integer	Period Type	Stock
Sheet	005	Row	051	Column	020	Data Typ	Percentage	Period Type	Stock
Sheet	005	Row	051	Column	030	Data Typ	Monetary	Period Type	Stock
Sheet	005	Row	051	Column	040	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 051** **Column 050** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 051** **Column 060** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 051** **Column 070** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 051** **Column 080** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 051** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

Template CR IRB 1

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 051 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 051 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 051 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 051 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 051 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	051	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	051	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	051	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	051	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	051	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

Template CR IRB 1

[Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 051 Column 220 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 051 Column 230 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 051 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 051 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 051 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	051	Column	271	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Credit value adjustments]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	051	Column	272	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount higher than CVA at the netting set level]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	051	Column	280	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	051	Column	290	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Total number of counterparties]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	060	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR IRB 1

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	060	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	060	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	060	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	060	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	060	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	060	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	060	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	060	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	060	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 060 Column 160 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 060 Column 170 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 060 Column 180 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding inmovable property for which alternative treatment is used]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 060 Column 190 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 060 Column 200 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

Template CR IRB 1

[Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	060	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	060	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	060	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	060	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	060	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]

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[Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	060	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	060	Column	280	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	070	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	070	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	070	Column	031	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Template CR IRB 1

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	070	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	070	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	070	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	070	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	070	Column	080	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	070	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	070	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	070	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	070	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Template CR IRB 1

Sheet	005	Row	070	Column	130	Data Typ	Monetary	Period Type	Stock

Sheet	005	Row	070	Column	131	Data Typ	Monetary	Period Type	Stock

Sheet	005	Row	070	Column	140	Data Typ	Monetary	Period Type	Stock

Sheet	005	Row	070	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	005	Row	070	Column	160	Data Typ	Monetary	Period Type	Stock

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[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	070	Column	170	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	070	Column	180	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	070	Column	190	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	070	Column	200	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 070 Column 241 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 070 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 070 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 070 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 130 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]

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[Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	130	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	130	Column	031	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	130	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	130	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 130 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 130 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 130 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 130 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	130	Column	100	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	130	Column	110	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	130	Column	120	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	130	Column	130	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	130	Column	131	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	130	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	130	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	130	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	130	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	130	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	130	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	130	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	130	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	130	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	130	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	130	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	130	Column	240	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 130 Column 241 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 130 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 130 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 130 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 150 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 150 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 150 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 150 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	150	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	150	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	150	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	150	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	150	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	150	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	150	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	150	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	150	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	160	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	160	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	160	Column	100	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	160	Column	110	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	160	Column	120	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]

Template CR IRB 1

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	160	Column	130	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	160	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	160	Column	260	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	160	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	170	Column	030	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[50%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 170** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[50%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 170** **Column 100** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[50%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 170** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[50%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 170** **Column 120** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	170	Column	130	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	170	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	170	Column	260	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	170	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	180	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	180	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	180	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	180	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	180	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	180	Column	130	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	180	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	180	Column	260	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	180	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	190	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	190	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	190	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	190	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

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[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	190	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	190	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	190	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	190	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

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[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	190	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	200	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	200	Column	090	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	200	Column	100	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	200	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[90%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	200	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[90%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	200	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[90%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	200	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[90%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	200	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	200	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	210	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	210	Column	090	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	210	Column	100	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Template CR IRB 1

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	210	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	210	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	210	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	210	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	210	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template CR IRB 1

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	210	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	220	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	220	Column	090	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	220	Column	100	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	220	Column	110	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	220	Column	120	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	220	Column	130	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	220	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

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[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 220** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 220** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 230** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 230** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 230** **Column 100** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 230 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 230 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 230 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 230 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]

[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	230	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]

[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	240	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	240	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	240	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on institutions]

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	240	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	240	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	240	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	240	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	240	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

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[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	250	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	250	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	250	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	250	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	250	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 250 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 250 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 250 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 Row 250 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

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[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	250	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	250	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	250	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	250	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	250	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

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[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	250	Column	180	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	250	Column	190	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	250	Column	200	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	250	Column	210	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

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[CRM Effects/Collateral].[CRM techniques double default treatment]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	250	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	250	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	250	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	250	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	250	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	250	Column	280	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	010	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	010	Column	031	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

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[Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	010	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	010	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

Template CR IRB 1

[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 010** **Column 100** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 010** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 010** **Column 120** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 010** **Column 130** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 010** **Column 131** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
[Exposure class].[IRB Claims or contingent claims on institutions]

Template CR IRB 1

Sheet	006	Row	010	Column	140	Data Typ	Monetary	Period Type	Stock

Sheet	006	Row	010	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	006	Row	010	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	006	Row	010	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	006	Row	010	Column	180	Data Typ	Monetary	Period Type	Stock

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[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 010** **Column 190** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 010** **Column 200** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 010** **Column 210** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 010** **Column 220** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 010** **Column 221** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 010** **Column 230** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 010** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 010** **Column 241** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 010** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 010** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 010** **Column 280** **Data Typ** Integer **Period Type** Stock

Template CR IRB 1

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	020	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	020	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	020	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	020	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	020	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	020	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	020	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 020 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 020 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 020 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 020 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 020 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]

Template CR IRB 1

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 020** **Column 200** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 020** **Column 210** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 020** **Column 220** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 020** **Column 221** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 020** **Column 230** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]

Template CR IRB 1

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 020 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 020 Column 241 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 020 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 020 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 020 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	030	Column	020	Data Typ	Percentage	Period Type	Stock

Sheet	006	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	006	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	006	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	006	Row	030	Column	060	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	030	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	006	Row	030	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	006	Row	030	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	006	Row	030	Column	110	Data Typ	Monetary	Period Type	Stock

Sheet	006	Row	030	Column	140	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

Sheet	006	Row	030	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	006	Row	030	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	006	Row	030	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	006	Row	030	Column	180	Data Typ	Monetary	Period Type	Stock

Sheet	006	Row	030	Column	190	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 030** **Column 200** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 030** **Column 210** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 030** **Column 220** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 030** **Column 221** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 030** **Column 230** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Template CR IRB 1

Sheet	006	Row	030	Column	240	Data Typ	Monetary	Period Type	Stock

Sheet	006	Row	030	Column	241	Data Typ	Monetary	Period Type	Stock

Sheet	006	Row	030	Column	260	Data Typ	Monetary	Period Type	Stock

Sheet	006	Row	030	Column	270	Data Typ	Monetary	Period Type	Stock

Sheet	006	Row	030	Column	280	Data Typ	Integer	Period Type	Stock

Sheet	006	Row	040	Column	020	Data Typ	Percentage	Period Type	Stock

Template CR IRB 1

[Amount type].[PD assigned to the obligor grade or pool]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Guarantees - Substitution effect]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	040	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	040	Column	060	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	040	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]

Template CR IRB 1

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 040 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 040 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 040 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 040 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 040 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	040	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	040	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	040	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	040	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	040	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 040 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 040 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 040 Column 220 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 040 Column 230 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 040 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 040** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 040** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 040** **Column 280** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 041** **Column 020** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 041** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 041** **Column 040** **Data Typ** Monetary **Period Type** Stock

Template CR IRB 1

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	041	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	041	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	041	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	041	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	041	Column	090	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	041	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	041	Column	130	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	041	Column	140	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	041	Column	150	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	041	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

Template CR IRB 1

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	041	Column	170	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	041	Column	180	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	041	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	041	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	041	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 041 Column 220 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 041 Column 230 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 041 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 041 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 041 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]

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[Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 041 Column 271 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Credit value adjustments]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 041 Column 272 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount higher than CVA at the netting set level]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 041 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 041 Column 290 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Total number of counterparties]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 050 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Template CR IRB 1

Sheet 006 **Row 050** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 050** **Column 040** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Guarantees - Substitution effect]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 050** **Column 050** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 050** **Column 060** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 050** **Column 070** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Exposure class].[IRB Claims or contingent claims on institutions]

Template CR IRB 1

Sheet 006 Row 050 Column 080 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 050 Column 090 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 050 Column 110 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 050 Column 130 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 050 Column 140 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 050 Column 150 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	050	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	050	Column	170	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	050	Column	180	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	050	Column	190	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	050	Column	200	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	050	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	050	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	050	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	050	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	050	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Expected loss amount]

Template CR IRB 1

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 050 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 050 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 050 Column 290 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Total number of counterparties]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 051 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 051 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	051	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	006	Row	051	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	006	Row	051	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	006	Row	051	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	006	Row	051	Column	080	Data Typ	Monetary	Period Type	Stock

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[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	051	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	051	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	051	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	051	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	051	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on institutions]

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Sheet	006	Row	051	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	006	Row	051	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	006	Row	051	Column	180	Data Typ	Monetary	Period Type	Stock

Sheet	006	Row	051	Column	190	Data Typ	Monetary	Period Type	Stock

Sheet	006	Row	051	Column	200	Data Typ	Monetary	Period Type	Stock

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[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	051	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	051	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	051	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	051	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	051	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	051	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 051 Column 271 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Credit value adjustments]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 051 Column 272 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount higher than CVA at the netting set level]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 051 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 051 Column 290 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Total number of counterparties]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 060 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

Template CR IRB 1

[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Guarantees - Substitution effect]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	060	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	060	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	060	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]

Template CR IRB 1

[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	060	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	060	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	060	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	060	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	060	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

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[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	060	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	060	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	060	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	060	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	060	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

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[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	060	Column	200	Data Typ	Monetary	Period Type	Stock

Sheet	006	Row	060	Column	210	Data Typ	Monetary	Period Type	Stock

Sheet	006	Row	060	Column	220	Data Typ	Percentage	Period Type	Stock

Sheet	006	Row	060	Column	230	Data Typ	Integer	Period Type	Stock

Sheet	006	Row	060	Column	240	Data Typ	Monetary	Period Type	Stock

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Sheet	006	Row	060	Column	260	Data Typ	Monetary	Period Type	Stock
Sheet	006	Row	060	Column	270	Data Typ	Monetary	Period Type	Stock
Sheet	006	Row	060	Column	280	Data Typ	Integer	Period Type	Stock
Sheet	006	Row	070	Column	020	Data Typ	Percentage	Period Type	Stock
Sheet	006	Row	070	Column	030	Data Typ	Monetary	Period Type	Stock
Sheet	006	Row	070	Column	031	Data Typ	Monetary	Period Type	Stock

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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	070	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	070	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	070	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	070	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	070	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	070	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	070	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	070	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	070	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]

Template CR IRB 1

[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	070	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	070	Column	131	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	070	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	070	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

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[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	070	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	070	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	070	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	070	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	070	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	070	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	070	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	070	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	070	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

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[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 070** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 070** **Column 241** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 070** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 070** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 070** **Column 280** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	130	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	130	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	130	Column	031	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	130	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	130	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	130	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	130	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	130	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on institutions]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	130	Column	131	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	130	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	130	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	130	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	130	Column	170	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	130	Column	180	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	130	Column	190	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	130	Column	200	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	130	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	130	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	130	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	130	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 130 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 130 Column 241 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 130 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 130 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 130** **Column 280** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 150** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 150** **Column 040** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 150** **Column 050** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 150** **Column 060** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	150	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	150	Column	080	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	150	Column	090	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	150	Column	100	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on institutions]

Template CR IRB 1

Sheet 006 **Row 150** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 150** **Column 120** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 150** **Column 130** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 150** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 150** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	160	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	160	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	160	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	160	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	160	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[0%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	160	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[0%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	160	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[0%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	160	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[0%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	160	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]

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[Approach].[Foundation IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	170	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	170	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	170	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	170	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Template CR IRB 1

Sheet 006 Row 170 Column 120 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 170 Column 130 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 170 Column 240 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 170 Column 260 **Data Typ Monetary** **Period Type Stock**

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 170 Column 270 **Data Typ Monetary** **Period Type Stock**

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]

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[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	180	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	180	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	180	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	180	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]

Template CR IRB 1

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	180	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	180	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	180	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	180	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	180	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	190	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Residual maturity].[≥ 2,5 years]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	190	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Residual maturity].[≥ 2,5 years]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	190	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Residual maturity].[≥ 2,5 years]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	190	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Residual maturity].[≥ 2,5 years]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	190	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Residual maturity].[≥ 2,5 years]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	190	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Residual maturity].[≥ 2,5 years]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	190	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Residual maturity].[≥ 2,5 years]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	190	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	190	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	200	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	200	Column	090	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	200	Column	100	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	200	Column	110	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	200	Column	120	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	200	Column	130	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	200	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	200	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	200	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	210	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	210	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	210	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[115%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	210	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[115%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	210	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[115%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	210	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[115%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	210	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Foundation IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	210	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	210	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	220	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	220	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

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Sheet 006 **Row 220** **Column 100** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 220** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 220** **Column 120** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 220** **Column 130** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 220** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]

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[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 220 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 220 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 230 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 230 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]

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[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	230	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	230	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	230	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	230	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	230	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

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[Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	230	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	240	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	240	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	240	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]

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[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	240	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	240	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	240	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	240	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	240	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

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[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	240	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	240	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	240	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	240	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	240	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

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[Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	250	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	250	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	250	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	250	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

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[Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 250** **Column 130** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 250** **Column 140** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 250** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 250** **Column 160** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 250** **Column 170** **Data Typ** Monetary **Period Type** Stock

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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	250	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	250	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	250	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	250	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	250	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	250	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	250	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	250	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	250	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]

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[Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 250** **Column 280** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 007 **Row 010** **Column 020** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 **Row 010** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 **Row 010** **Column 031** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Template CR IRB 1

Sheet	007	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	007	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	007	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	007	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	007	Row	010	Column	080	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 010 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 010 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 010 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 010 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 010 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]

Template CR IRB 1

[Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 010 Column 131 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 010 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 010 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 010 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	010	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	010	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	010	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	010	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	010	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	010	Column	220	Data Typ	Percentage	Period Type	Stock

Sheet	007	Row	010	Column	221	Data Typ	Percentage	Period Type	Stock

Sheet	007	Row	010	Column	230	Data Typ	Integer	Period Type	Stock

Sheet	007	Row	010	Column	240	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	020	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	020	Column	070	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	020	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	020	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	020	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	020	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	020	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	020	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	020	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	020	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	020	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	020	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	020	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	020	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	020	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 020 Column 230 Data Typ Integer Period Type Stock

[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 020 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 020 Column 241 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 020 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 020 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	020	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	030	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	030	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	030	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	030	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	030	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	030	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

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[Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	030	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	030	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	030	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	030	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]

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[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	030	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	030	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	030	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	030	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	030	Column	241	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]

Template CR IRB 1

[Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 030 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 030 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 030 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 040 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

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Sheet	007	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	007	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	007	Row	040	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	007	Row	040	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	007	Row	040	Column	070	Data Typ	Monetary	Period Type	Stock

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[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 040 Column 080 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 040 Column 090 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 040 Column 110 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 040 Column 130 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 040 Column 140 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]

Template CR IRB 1

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 040 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 040 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 040 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 040 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]

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[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	040	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	040	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	040	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	040	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	040	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Maturity value (days)]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	040	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	040	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	040	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	040	Column	280	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Number of obligors]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

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Sheet	007	Row	041	Column	020	Data Typ	Percentage	Period Type	Stock

Sheet	007	Row	041	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	007	Row	041	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	007	Row	041	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	007	Row	041	Column	060	Data Typ	Monetary	Period Type	Stock

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[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 041 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 041 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 041 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 041 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 041 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

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[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 041 Column 140 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 041 Column 150 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 041 Column 160 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 041 Column 170 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

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[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	041	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	041	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	041	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	041	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	041	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Exposure weighted average LGD]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	041	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Maturity value (days)]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	041	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	041	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	041	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	041	Column	271	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Memorandum items]
 [Amount type].[Credit value adjustments]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 041 Column 272 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount higher than CVA at the netting set level]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 041 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 041 Column 290 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Total number of counterparties]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 050 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Template CR IRB 1

Sheet	007	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	007	Row	050	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	007	Row	050	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	007	Row	050	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	007	Row	050	Column	070	Data Typ	Monetary	Period Type	Stock

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[Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 050 Column 080 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 050 Column 090 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 050 Column 110 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 050 Column 130 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 050 Column 140 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]

Template CR IRB 1

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	050	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	050	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	050	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	050	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	050	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	050	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	050	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	050	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	050	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Maturity value (days)]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	050	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	050	Column	260	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	050	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	050	Column	280	Data Typ	Integer	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	---------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	050	Column	290	Data Typ	Integer	Period Type	Stock
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Template CR IRB 1

[Base].[Memorandum items]
 [Amount type].[Total number of counterparties]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	051	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	051	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	051	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	051	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	051	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	051	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	051	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	051	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	051	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

Template CR IRB 1

[Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 **Row 051** **Column 130** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 **Row 051** **Column 140** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 **Row 051** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 **Row 051** **Column 160** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Template CR IRB 1

Sheet 007 **Row 051** **Column 170** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 **Row 051** **Column 180** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 **Row 051** **Column 190** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 **Row 051** **Column 200** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 **Row 051** **Column 210** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

Template CR IRB 1

[Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	051	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	051	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	051	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	051	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	051	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Risk adjustments and provisions]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 **Row 051** **Column 271** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Credit value adjustments]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 **Row 051** **Column 272** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Expected loss amount higher than CVA at the netting set level]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 **Row 051** **Column 280** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Number of obligors]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 **Row 051** **Column 290** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Total number of counterparties]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Template CR IRB 1

Sheet	007	Row	060	Column	020	Data Typ	Percentage	Period Type	Stock

Sheet	007	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	007	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	007	Row	060	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	007	Row	060	Column	060	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	060	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	060	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	060	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	060	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	060	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

Template CR IRB 1

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	060	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	060	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	060	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	060	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	060	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	060	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	060	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	060	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	060	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Exposure weighted average LGD]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	060	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	060	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	060	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	060	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	060	Column	280	Data Typ	Integer	Period Type	Stock
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Template CR IRB 1

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	070	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	070	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	070	Column	031	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	070	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	070	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	070	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	070	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	070	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 070 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 070 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 070 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 070 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Template CR IRB 1

Sheet 007 **Row 070** **Column 160** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 **Row 070** **Column 170** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 **Row 070** **Column 180** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 **Row 070** **Column 190** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Template CR IRB 1

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 070 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 070 Column 241 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 070 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 070 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 070 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 130 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 130 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 130 Column 031 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]

Template CR IRB 1

[Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	130	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	130	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	130	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	130	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	130	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	130	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	130	Column	100	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	130	Column	110	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	130	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	130	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	130	Column	131	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

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[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	130	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	130	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	130	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	130	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	130	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	130	Column	221	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	130	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	130	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	130	Column	241	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	130	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	130	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	130	Column	280	Data Typ	Integer	Period Type	Stock
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Template CR IRB 1

[Base].[Memorandum items]
[Amount type].[Number of obligors]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	150	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	150	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - Substitution effect]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	150	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	150	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	150	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	150	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	150	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	150	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	150	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	150	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	150	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	150	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Template CR IRB 1

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	150	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	160	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[0%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	160	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[0%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	160	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[0%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	160	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	160	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	160	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	160	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	160	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[0%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	160	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[0%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	170	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[50%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	170	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[50%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	170	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	170	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	170	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	170	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	170	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	170	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	170	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	180	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	180	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	180	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	180	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	180	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	180	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	180	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	180	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	180	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	190	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Residual maturity].[≥ 2,5 years]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	190	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Residual maturity].[≥ 2,5 years]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	190	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Residual maturity].[≥ 2,5 years]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	190	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	190	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	190	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	190	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	190	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Residual maturity].[≥ 2,5 years]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 190 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Residual maturity].[≥ 2,5 years]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 200 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[90%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 200 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[90%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 200 Column 100 Data Typ Monetary Period Type Stock

Template CR IRB 1

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	200	Column	110	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	200	Column	120	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	200	Column	130	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	200	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

Template CR IRB 1

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	200	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	200	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	210	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	210	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template CR IRB 1

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	210	Column	100	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	210	Column	110	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	210	Column	120	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	210	Column	130	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

Template CR IRB 1

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[115%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	210	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[115%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	210	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[115%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	210	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[115%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	220	Column	030	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	220	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	220	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	220	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	220	Column	120	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	220	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	220	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	220	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	220	Column	270	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	230	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	230	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	230	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	230	Column	110	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]

[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	230	Column	120	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]

[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	230	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]

[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	230	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]

[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	230	Column	270	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approach for real estate)]
[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	240	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	240	Column	040	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - Substitution effect]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	240	Column	050	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	240	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	240	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	240	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	240	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	240	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	240	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	240	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	240	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	240	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Template CR IRB 1

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	240	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	250	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	250	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	250	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Template CR IRB 1

Sheet 007 **Row 250** **Column 050** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 **Row 250** **Column 060** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 **Row 250** **Column 070** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 **Row 250** **Column 080** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 **Row 250** **Column 090** **Data Typ** Monetary **Period Type** Stock

Template CR IRB 1

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	250	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	250	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	250	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	250	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	250	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	250	Column	170	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	250	Column	180	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	250	Column	190	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]

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[Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	250	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	250	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	250	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	250	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]

Template CR IRB 1

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	250	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	250	Column	260	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	250	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	250	Column	280	Data Typ	Integer	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	---------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

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[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	010	Column	020	Data Typ	Percentage	Period Type	Stock

Sheet	008	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	008	Row	010	Column	031	Data Typ	Monetary	Period Type	Stock

Sheet	008	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	008	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock

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[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	008	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	008	Row	010	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	008	Row	010	Column	090	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

Sheet 008 **Row 010** **Column 100** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 010** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 010** **Column 120** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 010** **Column 130** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 010** **Column 131** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

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[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	010	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	010	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	010	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	010	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	010	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	010	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	010	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	010	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	010	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	010	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	010	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	010	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	010	Column	241	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	010	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 010 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 010 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 020 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 020 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 020 Column 040 Data Typ Monetary Period Type Stock

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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Guarantees - Substitution effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	020	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	020	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	020	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

Template CR IRB 1

[Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 020 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 020 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 020 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 020 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 020 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]

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[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	020	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	020	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	020	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	020	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	020	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	020	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	020	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	020	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	020	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Risk weighted exposure amount]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	020	Column	241	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	020	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	020	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	020	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Template CR IRB 1

Sheet	008	Row	030	Column	020	Data Typ	Percentage	Period Type	Stock

Sheet	008	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	008	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	008	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	008	Row	030	Column	060	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	030	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	030	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	030	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	030	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	030	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

Template CR IRB 1

[Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	030	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	030	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	030	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	030	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	030	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	030	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	030	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	030	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	030	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Exposure weighted average LGD]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	030	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	030	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	030	Column	241	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	030	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	030	Column	270	Data Typ	Monetary	Period Type	Stock

Sheet	008	Row	030	Column	280	Data Typ	Integer	Period Type	Stock

Sheet	008	Row	040	Column	020	Data Typ	Percentage	Period Type	Stock

Sheet	008	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	008	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 040 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 040 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 040 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 040 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 040 Column 090 Data Typ Monetary Period Type Stock

Template CR IRB 1

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	040	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	040	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	040	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	040	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	040	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	040	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	040	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	040	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	040	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	040	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	040	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	040	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	040	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 040** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 040** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 040** **Column 280** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 041** **Column 020** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 041** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	041	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	041	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	041	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	041	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	041	Column	080	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 041** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 041** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 041** **Column 130** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 041** **Column 140** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	041	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	041	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	041	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	041	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	041	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

Template CR IRB 1

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 041 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 041 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 041 Column 220 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 041 Column 230 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 041** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 041** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 041** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 041** **Column 271** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Credit value adjustments]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 041** **Column 272** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount higher than CVA at the netting set level]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	041	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	041	Column	290	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Total number of counterparties]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	050	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	050	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

Template CR IRB 1

[Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 050** **Column 050** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 050** **Column 060** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 050** **Column 070** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 050** **Column 080** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Template CR IRB 1

Sheet	008	Row	050	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	008	Row	050	Column	110	Data Typ	Monetary	Period Type	Stock

Sheet	008	Row	050	Column	130	Data Typ	Monetary	Period Type	Stock

Sheet	008	Row	050	Column	140	Data Typ	Monetary	Period Type	Stock

Sheet	008	Row	050	Column	150	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	050	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	050	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	050	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	050	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	050	Column	200	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	050	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	050	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	050	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	050	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	050	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	050	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	050	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	050	Column	290	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Total number of counterparties]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	051	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

Template CR IRB 1

[Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 051** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 051** **Column 040** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 051** **Column 050** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 051** **Column 060** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 051** **Column 070** **Data Typ** Monetary **Period Type** Stock

Template CR IRB 1

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 051 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 051 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 051 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 051 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	051	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	051	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	051	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	051	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	051	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

Template CR IRB 1

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	051	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	051	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	051	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	051	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	051	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	051	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	051	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	051	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	051	Column	271	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Credit value adjustments]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

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[Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 051 Column 272 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount higher than CVA at the netting set level]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 051 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 051 Column 290 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Total number of counterparties]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 060 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 060 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

Template CR IRB 1

[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 060 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Guarantees - Substitution effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 060 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 060 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 060 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	060	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	008	Row	060	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	008	Row	060	Column	110	Data Typ	Monetary	Period Type	Stock

Sheet	008	Row	060	Column	130	Data Typ	Monetary	Period Type	Stock

Sheet	008	Row	060	Column	140	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	060	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	060	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	060	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	060	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	060	Column	190	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 060 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 060 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 060 Column 220 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 060 Column 230 Data Typ Integer Period Type Stock

[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	060	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	060	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	060	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	060	Column	280	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	070	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 070 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 070 Column 031 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 070 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 070 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 070 Column 060 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 070 Column 070 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 070 Column 080 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 070 Column 090 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	070	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	070	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	070	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	070	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	070	Column	131	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	070	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	070	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	070	Column	160	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	070	Column	170	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	070	Column	180	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	070	Column	190	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	070	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	070	Column	210	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	070	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	070	Column	221	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	070	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	070	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	070	Column	241	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	070	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	070	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	070	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Number of obligors]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	130	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	130	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	130	Column	031	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	130	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]

Template CR IRB 1

[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Guarantees - Substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 130 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 130 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 130 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 130 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template CR IRB 1

[Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	130	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	130	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	130	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	130	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	130	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	130	Column	131	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	130	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Template CR IRB 1

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	130	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	130	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	130	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	130	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Instruments subject to credit risk]

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[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	130	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	130	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	130	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	130	Column	241	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]

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[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 130 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 130 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 130 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 150 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]

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[Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	150	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	150	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	150	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	150	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]

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[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	150	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	150	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	150	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	150	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]

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[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	150	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	150	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	150	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	150	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Template CR IRB 1

Sheet 008 **Row 160** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 160** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 160** **Column 100** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 160** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Template CR IRB 1

Sheet 008 **Row 170** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 170** **Column 120** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 170** **Column 130** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 170** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

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Sheet 008 **Row 170** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 170** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 180** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 180** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Template CR IRB 1

Sheet 008 **Row 180** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 180** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 180** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 190** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]

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[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	190	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	190	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	190	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	190	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]

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[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Residual maturity].[≥ 2,5 years]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	200	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[90%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	200	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[90%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	200	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[90%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	200	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

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[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	200	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	200	Column	130	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	200	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	200	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	200	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	210	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	210	Column	090	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	210	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	210	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	210	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	210	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	210	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	210	Column	260	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	210	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	220	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	220	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	220	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	220	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	220	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	220	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	220	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	220	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	220	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	230	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 230 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 230 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 230 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 230 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	230	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	230	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	230	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	240	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	240	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	240	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	240	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	240	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	240	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	240	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	240	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	240	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 240 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 240 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 240 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 240 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Template CR IRB 1

Sheet	008	Row	250	Column	020	Data Typ	Percentage	Period Type	Stock

Sheet	008	Row	250	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	008	Row	250	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	008	Row	250	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	008	Row	250	Column	060	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	250	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	250	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	250	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	250	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	250	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	250	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	250	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	250	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	250	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	250	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	250	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	250	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 250 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 250 Column 220 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 250 Column 230 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 250 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]

Template CR IRB 1

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	250	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	250	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	250	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	009	Row	010	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	010	Column	031	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	010	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	010	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	010	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	010	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	010	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	010	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	010	Column	131	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	010	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	010	Column	150	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	010	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	010	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	010	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	010	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	010	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	010	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	010	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	010	Column	221	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Template CR IRB 1

Sheet	009	Row	010	Column	230	Data Typ	Integer	Period Type	Stock

Sheet	009	Row	010	Column	240	Data Typ	Monetary	Period Type	Stock

Sheet	009	Row	010	Column	241	Data Typ	Monetary	Period Type	Stock

Sheet	009	Row	010	Column	260	Data Typ	Monetary	Period Type	Stock

Sheet	009	Row	010	Column	270	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	010	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	020	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	020	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	020	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	020	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	020	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Template CR IRB 1

Sheet	009	Row	020	Column	110	Data Typ	Monetary	Period Type	Stock

Sheet	009	Row	020	Column	140	Data Typ	Monetary	Period Type	Stock

Sheet	009	Row	020	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	009	Row	020	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	009	Row	020	Column	170	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 020 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 020 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 020 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 020 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 020 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 020 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 020 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 030 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 030 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

Template CR IRB 1

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	030	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	030	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	030	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	030	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	030	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	030	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	030	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 030 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 030 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 030 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 030 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	030	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	030	Column	241	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	030	Column	260	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	030	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	030	Column	280	Data Typ	Integer	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	---------	--------------------	-------

[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Number of obligors]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	040	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	040	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 040 Column 130 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 040 Column 140 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 040 Column 150 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 040 Column 160 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 040 Column 170 **Data Typ** Monetary **Period Type** Stock

Template CR IRB 1

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	040	Column	180	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	040	Column	190	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	040	Column	200	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	040	Column	210	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 040 Column 220 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 040 Column 230 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 040 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 040 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 040 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]

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[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 040 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 041 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 041 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 041 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

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Sheet	009	Row	041	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	009	Row	041	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	009	Row	041	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	009	Row	041	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	009	Row	041	Column	090	Data Typ	Monetary	Period Type	Stock

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[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	041	Column	110	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	041	Column	130	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	041	Column	140	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	041	Column	150	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	041	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	041	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	041	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	041	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	041	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	041	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	041	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	041	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	041	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	041	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Expected loss amount]

Template CR IRB 1

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 041 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 041 Column 271 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Credit value adjustments]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 041 Column 272 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount higher than CVA at the netting set level]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 041 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 041 Column 290 Data Typ Integer Period Type Stock

[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Total number of counterparties]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	050	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	050	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	050	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	050	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	050	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	050	Column	150	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	050	Column	160	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	050	Column	170	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	050	Column	180	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	050	Column	190	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	050	Column	200	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	050	Column	210	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 050 Column 220 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 050 Column 230 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 050 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 050 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 050 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]

Template CR IRB 1

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 050 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 050 Column 290 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Total number of counterparties]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 051 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 051 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 051 Column 040 Data Typ Monetary Period Type Stock

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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	051	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	051	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	051	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	051	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	051	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	051	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	051	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	051	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	051	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]

Template CR IRB 1

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	051	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	051	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	051	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	051	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

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[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	051	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	051	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	051	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	051	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	051	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

Template CR IRB 1

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	051	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	051	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	051	Column	271	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Credit value adjustments]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	051	Column	272	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount higher than CVA at the netting set level]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	051	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

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[Amount type].[Number of obligors]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 051 Column 290 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Total number of counterparties]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 060 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 060 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 060 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Template CR IRB 1

Sheet	009	Row	060	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	009	Row	060	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	009	Row	060	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	009	Row	060	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	009	Row	060	Column	090	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	060	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	060	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	060	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	060	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	060	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	060	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	060	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	060	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	060	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 060 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 060 Column 220 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 060 Column 230 Data Typ Integer Period Type Stock

[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 060 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 060 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

Template CR IRB 1

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 060 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 060 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 070 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 070 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Template CR IRB 1

Sheet	009	Row	070	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	009	Row	070	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	009	Row	070	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	009	Row	070	Column	100	Data Typ	Monetary	Period Type	Stock

Sheet	009	Row	070	Column	110	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	070	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	070	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	070	Column	131	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	070	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]

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[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	070	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	070	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	070	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	070	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 070 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 070 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 070 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 070 Column 220 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]

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[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 070 Column 221 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 070 Column 230 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 070 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 070 Column 241 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

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[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	130	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	130	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	130	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	130	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	130	Column	131	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	130	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	130	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	130	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	130	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	130	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	130	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Template CR IRB 1

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	130	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	130	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	130	Column	241	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	130	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Impairment status].[Non defaulted]

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 130 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 130 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 150 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 150 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	150	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	150	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	150	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	150	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Template CR IRB 1

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	150	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	150	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	150	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	150	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	150	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	150	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	150	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	160	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	160	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

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[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	160	Column	100	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	160	Column	110	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	160	Column	120	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	160	Column	130	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	160	Column	240	Data Type	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	160	Column	260	Data Type	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	160	Column	270	Data Type	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	170	Column	030	Data Type	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	170	Column	090	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	170	Column	100	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	170	Column	110	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	170	Column	120	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	170	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	170	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	170	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	170	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[50%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 180 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 180 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 180 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 180 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	180	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	180	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	180	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	180	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	180	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	190	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	190	Column	090	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	190	Column	100	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

Template CR IRB 1

[Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Residual maturity].[≥ 2,5 years]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	190	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Residual maturity].[≥ 2,5 years]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	190	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Residual maturity].[≥ 2,5 years]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	190	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Residual maturity].[≥ 2,5 years]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Template CR IRB 1

[Risk weights].[90%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	200	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[90%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	200	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[90%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	200	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[90%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	200	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Template CR IRB 1

[Risk weights].[90%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	200	Column	130	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[90%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	200	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[90%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	200	Column	260	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[90%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	200	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Template CR IRB 1

[Risk weights].[90%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	210	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	210	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	210	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	210	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Template CR IRB 1

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	210	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	210	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	210	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	210	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Template CR IRB 1

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	210	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	220	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[250%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	220	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[250%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	220	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Template CR IRB 1

[Risk weights].[250%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	220	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[250%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	220	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[250%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	220	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[250%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	220	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Template CR IRB 1

[Risk weights].[250%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	220	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[250%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	220	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[250%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	230	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]

[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	230	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 230 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 230 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 230 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 230 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Template CR IRB 1

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	240	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	240	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	240	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	240	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

Template CR IRB 1

[Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	240	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	240	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	250	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	250	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	250	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	250	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	250	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	250	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 **Row 250** **Column 080** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 **Row 250** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 **Row 250** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 **Row 250** **Column 130** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 **Row 250** **Column 140** **Data Typ** Monetary **Period Type** Stock

Template CR IRB 1

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	250	Column	150	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	250	Column	160	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	250	Column	170	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	250	Column	180	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 250 Column 190 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 250 Column 200 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 250 Column 210 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 Row 250 Column 220 **Data Typ Percentage** **Period Type Stock**

Template CR IRB 1

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	250	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	250	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	250	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	250	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 009 **Row 250** **Column 280** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 **Row 010** **Column 020** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 **Row 010** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 **Row 010** **Column 031** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Template CR IRB 1

Sheet	010	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	010	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	010	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	010	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	010	Row	010	Column	080	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	010	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	010	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	010	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	010	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	010	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

Template CR IRB 1

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	010	Column	131	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	010	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	010	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	010	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	010	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	010	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	010	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	010	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	010	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	010	Column	220	Data Typ	Percentage	Period Type	Stock

Sheet	010	Row	010	Column	221	Data Typ	Percentage	Period Type	Stock

Sheet	010	Row	010	Column	230	Data Typ	Integer	Period Type	Stock

Sheet	010	Row	010	Column	240	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	020	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	020	Column	070	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	020	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	020	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	020	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	020	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	020	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	020	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	020	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	020	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	020	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	020	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	020	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	020	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	020	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]

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[Approach].[Foundation IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	020	Column	230	Data Type	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	020	Column	240	Data Type	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	020	Column	241	Data Type	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	020	Column	260	Data Type	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	020	Column	270	Data Type	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

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[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	020	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	030	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	030	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	030	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	030	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	030	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	030	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	030	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	030	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	030	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	030	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	030	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	030	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	030	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	030	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	030	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	030	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	030	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	030	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	030	Column	241	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

Template CR IRB 1

[Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	030	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	030	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	030	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	040	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Template CR IRB 1

Sheet	010	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	010	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	010	Row	040	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	010	Row	040	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	010	Row	040	Column	070	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	040	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	040	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	040	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	040	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	040	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]

Template CR IRB 1

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	040	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	040	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	040	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	040	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	040	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	040	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	040	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	040	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	040	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

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[Amount type].[Maturity value (days)]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	040	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	040	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	040	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	040	Column	280	Data Typ	Integer	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	---------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Number of obligors]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Template CR IRB 1

Sheet	010	Row	041	Column	020	Data Typ	Percentage	Period Type	Stock

Sheet	010	Row	041	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	010	Row	041	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	010	Row	041	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	010	Row	041	Column	060	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 Row 041 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 Row 041 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 Row 041 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 Row 041 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 Row 041 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

Template CR IRB 1

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	041	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	041	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	041	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	041	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	041	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	041	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	041	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	041	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	041	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Exposure weighted average LGD]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	041	Column	230	Data Typ	Integer	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	---------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Maturity value (days)]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	041	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	041	Column	260	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	041	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	041	Column	271	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Memorandum items]
 [Amount type].[Credit value adjustments]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 Row 041 Column 272 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount higher than CVA at the netting set level]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 Row 041 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 Row 041 Column 290 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Total number of counterparties]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 Row 050 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Template CR IRB 1

Sheet	010	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	010	Row	050	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	010	Row	050	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	010	Row	050	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	010	Row	050	Column	070	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 **Row 050** **Column 080** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 **Row 050** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 **Row 050** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 **Row 050** **Column 130** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 **Row 050** **Column 140** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]

Template CR IRB 1

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 Row 050 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 Row 050 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 Row 050 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 Row 050 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	050	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	050	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	050	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	050	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	050	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Maturity value (days)]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 **Row 050** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 **Row 050** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 **Row 050** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 **Row 050** **Column 280** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 **Row 050** **Column 290** **Data Typ** Integer **Period Type** Stock

Template CR IRB 1

[Base].[Memorandum items]
 [Amount type].[Total number of counterparties]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	051	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	051	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	051	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	051	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	051	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	051	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	051	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	051	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	051	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

Template CR IRB 1

[Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 Row 051 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 Row 051 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 Row 051 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 Row 051 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Template CR IRB 1

Sheet 010 **Row 051** **Column 170** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 **Row 051** **Column 180** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Real estate excluding inmovable property for which alternative treatment is used]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 **Row 051** **Column 190** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 **Row 051** **Column 200** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 **Row 051** **Column 210** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

Template CR IRB 1

[Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	051	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	051	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	051	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	051	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	051	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Risk adjustments and provisions]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	051	Column	271	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Credit value adjustments]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	051	Column	272	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount higher than CVA at the netting set level]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	051	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Number of obligors]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	051	Column	290	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Total number of counterparties]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Template CR IRB 1

Sheet	010	Row	060	Column	020	Data Typ	Percentage	Period Type	Stock

Sheet	010	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	010	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	010	Row	060	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	010	Row	060	Column	060	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	060	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	060	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	060	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	060	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	060	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

Template CR IRB 1

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	060	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	060	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	060	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	060	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	060	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	060	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	060	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	060	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	060	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Exposure weighted average LGD]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	060	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	060	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	060	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	060	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	060	Column	280	Data Typ	Integer	Period Type	Stock
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Template CR IRB 1

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	070	Column	020	Data Type	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	070	Column	030	Data Type	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	070	Column	031	Data Type	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	070	Column	040	Data Type	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	070	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	070	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	070	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	070	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

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[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 Row 070 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 Row 070 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 Row 070 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 Row 070 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

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Sheet 010 **Row 070** **Column 160** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 **Row 070** **Column 170** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 **Row 070** **Column 180** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 **Row 070** **Column 190** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	070	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	070	Column	241	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	070	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	070	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]

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[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	070	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	130	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	130	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	130	Column	031	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	130	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	130	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	130	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	130	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

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[Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 Row 130 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 Row 130 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 Row 130 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 Row 130 Column 110 Data Typ Monetary Period Type Stock

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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	130	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	130	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	130	Column	131	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

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[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	130	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	130	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	130	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	130	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

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[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	130	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	130	Column	221	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	130	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	130	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	130	Column	241	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	130	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	130	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	130	Column	280	Data Typ	Integer	Period Type	Stock
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Template CR IRB 1

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	150	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	150	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	150	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	150	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR IRB 1

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	150	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	150	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	150	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	150	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	150	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	150	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	150	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	150	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Template CR IRB 1

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	150	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	160	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	160	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	160	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	160	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	160	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	160	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	160	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	160	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[0%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	160	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[0%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	170	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[50%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	170	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[50%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	170	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	170	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	170	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	170	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 **Row 170** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 **Row 170** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 **Row 170** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 **Row 180** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	180	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	180	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	180	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	180	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	180	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	180	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	180	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	180	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	190	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Residual maturity].[≥ 2,5 years]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	190	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Residual maturity].[≥ 2,5 years]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	190	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Residual maturity].[≥ 2,5 years]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	190	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Foundation IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Residual maturity].[≥ 2,5 years]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	190	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Residual maturity].[≥ 2,5 years]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	190	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Residual maturity].[≥ 2,5 years]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	190	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Residual maturity].[≥ 2,5 years]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	190	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Expected loss amount]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	190	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	200	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	200	Column	090	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	200	Column	100	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

Template CR IRB 1

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	200	Column	110	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	200	Column	120	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	200	Column	130	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	200	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

Template CR IRB 1

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[90%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	200	Column	260	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[90%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	200	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[90%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	210	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	210	Column	090	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

Template CR IRB 1

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	210	Column	100	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	210	Column	110	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	210	Column	120	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	210	Column	130	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

Template CR IRB 1

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	210	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	210	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	210	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	220	Column	030	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[250%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	220	Column	090	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[250%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	220	Column	100	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[250%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	220	Column	110	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[250%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	220	Column	120	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

Template CR IRB 1

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[250%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	220	Column	130	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[250%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	220	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[250%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	220	Column	260	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[250%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	220	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

Template CR IRB 1

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	230	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	230	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	230	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	230	Column	110	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]

[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	230	Column	120	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]

[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	230	Column	130	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]

[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	230	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]

[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	230	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

Template CR IRB 1

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approach for real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	240	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	240	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	240	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	240	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	240	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	240	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	240	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	240	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	240	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	240	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	240	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	240	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]

Template CR IRB 1

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	240	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	250	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	250	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	250	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Template CR IRB 1

Sheet 010 **Row 250** **Column 050** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 **Row 250** **Column 060** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 **Row 250** **Column 070** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 **Row 250** **Column 080** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 **Row 250** **Column 090** **Data Typ** Monetary **Period Type** Stock

Template CR IRB 1

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	250	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	250	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	250	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	250	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	250	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	250	Column	170	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	250	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	250	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	250	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	250	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	250	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	250	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	250	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	250	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	250	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	250	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Number of obligors]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	011	Row	010	Column	020	Data Typ	Percentage	Period Type	Stock

Sheet	011	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	011	Row	010	Column	031	Data Typ	Monetary	Period Type	Stock

Sheet	011	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	011	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock

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[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	011	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	011	Row	010	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	011	Row	010	Column	090	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

Sheet	011	Row	010	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	010	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	010	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	010	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	010	Column	131	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

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[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	010	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	010	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	010	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	010	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	010	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

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[Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	010	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	010	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	010	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	010	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]

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[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	010	Column	221	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	010	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	010	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	010	Column	241	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	010	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Expected loss amount]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	010	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	010	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	020	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	020	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	020	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	020	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

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[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 Row 020 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 Row 020 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 Row 020 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 Row 020 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 Row 020 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	020	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	020	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	020	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	020	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]

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[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	020	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	020	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	020	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	020	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	020	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Risk weighted exposure amount]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	020	Column	241	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	020	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	020	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	020	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Template CR IRB 1

Sheet	011	Row	030	Column	020	Data Typ	Percentage	Period Type	Stock

Sheet	011	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	011	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	011	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	011	Row	030	Column	060	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	030	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	030	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	030	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	030	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	030	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

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[Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	030	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	030	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	030	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	030	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	030	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	030	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	030	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	030	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	030	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Exposure weighted average LGD]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	030	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	030	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	030	Column	241	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	030	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	030	Column	270	Data Typ	Monetary	Period Type	Stock

Sheet	011	Row	030	Column	280	Data Typ	Integer	Period Type	Stock

Sheet	011	Row	040	Column	020	Data Typ	Percentage	Period Type	Stock

Sheet	011	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	011	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - Substitution effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	040	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	040	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	040	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	040	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	040	Column	090	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	040	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	040	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	040	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	040	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	040	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	040	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	040	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	040	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	040	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	040	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	040	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	040	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	040	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 **Row 040** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 **Row 040** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 **Row 040** **Column 280** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 **Row 041** **Column 020** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 **Row 041** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	041	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	041	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	041	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	041	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	041	Column	080	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	041	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	041	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	041	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	041	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	041	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	041	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	041	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	041	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	041	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

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[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	041	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	041	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	041	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	041	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 **Row 041** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 **Row 041** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 **Row 041** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 **Row 041** **Column 271** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Credit value adjustments]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 **Row 041** **Column 272** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount higher than CVA at the netting set level]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]

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[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	041	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	041	Column	290	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Total number of counterparties]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	050	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	050	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - Substitution effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 **Row 050** **Column 050** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 **Row 050** **Column 060** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 **Row 050** **Column 070** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 **Row 050** **Column 080** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Template CR IRB 1

Sheet 011 Row 050 Column 090 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 Row 050 Column 110 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 Row 050 Column 130 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 Row 050 Column 140 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 Row 050 Column 150 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	050	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	050	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	050	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	050	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	050	Column	200	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	050	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	050	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	050	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	050	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]

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[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	050	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	050	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	050	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	050	Column	290	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Total number of counterparties]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	051	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	051	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	051	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	051	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	051	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	051	Column	070	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 **Row 051** **Column 080** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 **Row 051** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 **Row 051** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 **Row 051** **Column 130** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

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[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	051	Column	140	Data Typ	Monetary	Period Type	Stock

Sheet	011	Row	051	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	011	Row	051	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	011	Row	051	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	011	Row	051	Column	180	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	051	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	051	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	051	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	051	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 Row 051 Column 230 Data Typ Integer Period Type Stock

[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 Row 051 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 Row 051 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 Row 051 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 Row 051 Column 271 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Credit value adjustments]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 Row 051 Column 272 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount higher than CVA at the netting set level]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 Row 051 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 Row 051 Column 290 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Total number of counterparties]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 Row 060 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 Row 060 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

Template CR IRB 1

[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - Substitution effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	060	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	060	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	060	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	060	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	011	Row	060	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	011	Row	060	Column	110	Data Typ	Monetary	Period Type	Stock

Sheet	011	Row	060	Column	130	Data Typ	Monetary	Period Type	Stock

Sheet	011	Row	060	Column	140	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	060	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	060	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	060	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	060	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	060	Column	190	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	060	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	060	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	060	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	060	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	060	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	060	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	060	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	060	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	070	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	070	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	070	Column	031	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	070	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	070	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	070	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	070	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	070	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	070	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	070	Column	131	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	070	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	070	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	070	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	070	Column	170	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	070	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	070	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	070	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	070	Column	210	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	070	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	070	Column	221	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	070	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	070	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	070	Column	241	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	070	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	070	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	070	Column	280	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	130	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	130	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	130	Column	031	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	130	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	130	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	130	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	130	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	130	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	130	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	130	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	130	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	130	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	130	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	130	Column	131	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	130	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	130	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	130	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	130	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	130	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	130	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	130	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	130	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	130	Column	241	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 **Row 130** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 **Row 130** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 **Row 130** **Column 280** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 **Row 150** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

Template CR IRB 1

[Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	150	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	150	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	150	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	150	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	150	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	150	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	150	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	150	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	150	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	150	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	150	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	150	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Template CR IRB 1

Sheet 011 **Row 180** **Column 100** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 **Row 180** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 **Row 180** **Column 120** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 **Row 180** **Column 130** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Template CR IRB 1

[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	190	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	190	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	190	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	190	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Residual maturity].[≥ 2,5 years]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	200	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[90%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	200	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[90%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	200	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[90%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	200	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	200	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	200	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	200	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	200	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	200	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	210	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	210	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	210	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[115%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	210	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[115%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	210	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[115%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	210	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[115%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	210	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	210	Column	260	Data Type	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	210	Column	270	Data Type	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	220	Column	030	Data Type	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	220	Column	090	Data Type	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	220	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	220	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	220	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	220	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	220	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	220	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	220	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	230	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 Row 230 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 Row 230 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 Row 230 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 Row 230 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	230	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	230	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	230	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	240	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	240	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	240	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	240	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	240	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	240	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	240	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	240	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	240	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 Row 240 Column 120 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 Row 240 Column 130 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 Row 240 Column 240 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 011 Row 240 Column 270 **Data Typ Monetary** **Period Type Stock**

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Template CR IRB 1

Sheet	011	Row	250	Column	020	Data Typ	Percentage	Period Type	Stock

Sheet	011	Row	250	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	011	Row	250	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	011	Row	250	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	011	Row	250	Column	060	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	250	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	250	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	250	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	250	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	250	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	250	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	250	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	250	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	250	Column	170	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	250	Column	180	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	250	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	250	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	250	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	250	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	250	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	250	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Template CR IRB 1

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	250	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	250	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	250	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	010	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	010	Column	031	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	010	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	010	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	010	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	010	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 010 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 010 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 010 Column 131 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 010 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 010 Column 150 Data Typ Monetary Period Type Stock

Template CR IRB 1

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	010	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	010	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	010	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	010	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	010	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	010	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	010	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	010	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Template CR IRB 1

Sheet	012	Row	010	Column	230	Data Typ	Integer	Period Type	Stock

Sheet	012	Row	010	Column	240	Data Typ	Monetary	Period Type	Stock

Sheet	012	Row	010	Column	241	Data Typ	Monetary	Period Type	Stock

Sheet	012	Row	010	Column	260	Data Typ	Monetary	Period Type	Stock

Sheet	012	Row	010	Column	270	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	010	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	020	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

Template CR IRB 1

Sheet	012	Row	020	Column	110	Data Typ	Monetary	Period Type	Stock

Sheet	012	Row	020	Column	140	Data Typ	Monetary	Period Type	Stock

Sheet	012	Row	020	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	012	Row	020	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	012	Row	020	Column	170	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 020 Column 180 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 020 Column 190 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 020 Column 200 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 020 Column 210 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	020	Column	220	Data Type	Percentage	Period Type	Stock

Sheet	012	Row	020	Column	221	Data Type	Percentage	Period Type	Stock

Sheet	012	Row	020	Column	230	Data Type	Integer	Period Type	Stock

Sheet	012	Row	020	Column	240	Data Type	Monetary	Period Type	Stock

Sheet	012	Row	020	Column	241	Data Type	Monetary	Period Type	Stock

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	020	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	020	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	020	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	030	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

Template CR IRB 1

[Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	030	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	030	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	030	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	030	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	030	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	030	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	030	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	030	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	030	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	030	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	030	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

Template CR IRB 1

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	030	Column	200	Data Typ	Monetary	Period Type	Stock

Sheet	012	Row	030	Column	210	Data Typ	Monetary	Period Type	Stock

Sheet	012	Row	030	Column	220	Data Typ	Percentage	Period Type	Stock

Sheet	012	Row	030	Column	221	Data Typ	Percentage	Period Type	Stock

Sheet	012	Row	030	Column	230	Data Typ	Integer	Period Type	Stock

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[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 030 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 030 Column 241 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 030 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 030 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 030 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]

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[Amount type].[Number of obligors]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	040	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	040	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]

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[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	040	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	040	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	040	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	040	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	040	Column	170	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	040	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	040	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	040	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	040	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 040 Column 220 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 040 Column 230 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 040 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 040 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 040 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]

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[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 040** **Column 280** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 041** **Column 020** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 041** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 041** **Column 040** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

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Sheet	012	Row	041	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	012	Row	041	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	012	Row	041	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	012	Row	041	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	012	Row	041	Column	090	Data Typ	Monetary	Period Type	Stock

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[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 041 Column 110 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 041 Column 130 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 041 Column 140 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 041 Column 150 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 041 Column 160 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

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[Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	041	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	041	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	041	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	041	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]

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[Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	041	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	041	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	041	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	041	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	041	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]

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[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 041 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 041 Column 271 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Credit value adjustments]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 041 Column 272 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount higher than CVA at the netting set level]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 041 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 041 Column 290 Data Typ Integer Period Type Stock

[Base].[Memorandum items]

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[Amount type].[Total number of counterparties]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	050	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	050	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	050	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]

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[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	050	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	050	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	050	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	050	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	050	Column	170	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	050	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	050	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	050	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	050	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

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[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 050 Column 220 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 050 Column 230 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 050 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 050 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 050 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]

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[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 050** **Column 280** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 050** **Column 290** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Total number of counterparties]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 051** **Column 020** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 051** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 051** **Column 040** **Data Typ** Monetary **Period Type** Stock

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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	051	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	051	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	051	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	051	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]

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[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 051** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 051** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 051** **Column 130** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 051** **Column 140** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 051** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]

Template CR IRB 1

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 051 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 051 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 051 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 051 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]

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[Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	051	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	051	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	051	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	051	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	051	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]

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[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	051	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	051	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	051	Column	271	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Credit value adjustments]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	051	Column	272	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount higher than CVA at the netting set level]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	051	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Number of obligors]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	051	Column	290	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Total number of counterparties]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	060	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

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Sheet	012	Row	060	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	012	Row	060	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	012	Row	060	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	012	Row	060	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	012	Row	060	Column	090	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	060	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	060	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	060	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	060	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	060	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	060	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	060	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	060	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	060	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	060	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	060	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	060	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	060	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	060	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]

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[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 060** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 060** **Column 280** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 070** **Column 020** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 070** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Template CR IRB 1

Sheet 012 **Row 070** **Column 031** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 070** **Column 040** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Guarantees - Substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 070** **Column 050** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 070** **Column 060** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

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[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	070	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	070	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	070	Column	131	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	070	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]

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[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	070	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	070	Column	160	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	070	Column	170	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	070	Column	180	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	070	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	070	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	070	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	070	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]

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[Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	070	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	070	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	070	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	070	Column	241	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

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[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	070	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	070	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	070	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	130	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

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Sheet 012 **Row 130** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 130** **Column 031** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 130** **Column 040** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Guarantees - Substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 130** **Column 050** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

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[Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 130 Column 100 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 130 Column 110 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 130 Column 120 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 130 Column 130 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]

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[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 130 Column 131 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 130 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 130 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 Row 130 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

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[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	130	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	130	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	130	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	130	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	130	Column	280	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	150	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	150	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]

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[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	150	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	150	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	150	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	150	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	150	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	150	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	150	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	160	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[0%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	160	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	160	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	160	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	160	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	160	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[0%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	160	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[0%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	160	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[0%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	160	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[0%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	170	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

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[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	170	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	170	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	170	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	170	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	170	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	170	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	170	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	170	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

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[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[50%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	180	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	180	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	180	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	180	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

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[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	180	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	180	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	180	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	180	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

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[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	180	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	190	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Residual maturity].[≥ 2,5 years]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	190	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Residual maturity].[≥ 2,5 years]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	190	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

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[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	190	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	190	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	190	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Template CR IRB 1

Sheet 012 **Row 190** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 190** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 190** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 200** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

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[Risk weights].[90%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	200	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[90%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	200	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[90%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	200	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Risk weights].[90%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	200	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]

Template CR IRB 1

[Risk weights].[90%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	200	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[90%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	200	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[90%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	200	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[90%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	200	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Template CR IRB 1

[Risk weights].[90%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	210	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	210	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	210	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	210	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Template CR IRB 1

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	210	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	210	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	210	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	210	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Template CR IRB 1

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	210	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[115%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	220	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[250%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	220	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[250%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	220	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Template CR IRB 1

[Risk weights].[250%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	220	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[250%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	220	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[250%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	220	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[250%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	220	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Template CR IRB 1

[Risk weights].[250%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	220	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[250%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	220	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Risk weights].[250%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	230	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]

[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	230	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	230	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	230	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	230	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	230	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]

Template CR IRB 1

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	240	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	240	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	240	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	240	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

Template CR IRB 1

[Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	240	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	240	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	250	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	250	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	250	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	250	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	250	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	250	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	250	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	250	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	250	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	250	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	250	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template CR IRB 1

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	250	Column	150	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	250	Column	160	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	250	Column	170	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	250	Column	180	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

Template CR IRB 1

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	250	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	250	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	250	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	250	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

Template CR IRB 1

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	250	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	250	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	250	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	250	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 250** **Column 280** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 013 **Row 010** **Column 020** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 010** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 010** **Column 031** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Template CR IRB 1

Sheet	013	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	013	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	013	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	013	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	013	Row	010	Column	080	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	010	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	010	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	010	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	010	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	010	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]

Template CR IRB 1

[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	010	Column	131	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	010	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	010	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	010	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	010	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	010	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	010	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	010	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	010	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	010	Column	220	Data Typ	Percentage	Period Type	Stock

Sheet	013	Row	010	Column	221	Data Typ	Percentage	Period Type	Stock

Sheet	013	Row	010	Column	230	Data Typ	Integer	Period Type	Stock

Sheet	013	Row	010	Column	240	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	020	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	020	Column	070	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	020	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	020	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	020	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	020	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	020	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	020	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	020	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	020	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	020	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	020	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	020	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	020	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	020	Column	221	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	020	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	020	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	020	Column	241	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	020	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	020	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	020	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	030	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	030	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	030	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	030	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	030	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	030	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	030	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	030	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	030	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	030	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques double default treatment]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	030	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Exposure weighted average LGD]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	030	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Exposure weighted average LGD]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	030	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Maturity value (days)]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	030	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	030	Column	241	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]

Template CR IRB 1

[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	030	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	030	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	030	Column	280	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Number of obligors]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	040	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
[Amount type].[PD assigned to the obligor grade or pool]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Template CR IRB 1

Sheet	013	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	013	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	013	Row	040	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	013	Row	040	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	013	Row	040	Column	070	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	040	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	040	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	040	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	040	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	040	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]

Template CR IRB 1

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	040	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	040	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	040	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	040	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	040	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	040	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	040	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	040	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	040	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Maturity value (days)]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013	Row 040	Column 240	Data Typ	Monetary	Period Type	Stock
------------------	----------------	-------------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013	Row 040	Column 260	Data Typ	Monetary	Period Type	Stock
------------------	----------------	-------------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013	Row 040	Column 270	Data Typ	Monetary	Period Type	Stock
------------------	----------------	-------------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013	Row 040	Column 280	Data Typ	Integer	Period Type	Stock
------------------	----------------	-------------------	-----------------	---------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Number of obligors]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Template CR IRB 1

Sheet	013	Row	041	Column	020	Data Typ	Percentage	Period Type	Stock

Sheet	013	Row	041	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	013	Row	041	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	013	Row	041	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	013	Row	041	Column	060	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	041	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	041	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	041	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	041	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	041	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

Template CR IRB 1

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	041	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	041	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	041	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	041	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	041	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	041	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	041	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	041	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	041	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Exposure weighted average LGD]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	041	Column	230	Data Typ	Integer	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	---------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Maturity value (days)]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	041	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	041	Column	260	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	041	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	041	Column	271	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

Template CR IRB 1

[Base].[Memorandum items]
[Amount type].[Credit value adjustments]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	041	Column	272	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount higher than CVA at the netting set level]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	041	Column	280	Data Typ	Integer	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	---------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Number of obligors]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	041	Column	290	Data Typ	Integer	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	---------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Total number of counterparties]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	050	Column	020	Data Typ	Percentage	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	------------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[PD assigned to the obligor grade or pool]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Template CR IRB 1

Sheet	013	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	013	Row	050	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	013	Row	050	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	013	Row	050	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	013	Row	050	Column	070	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	050	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	050	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	050	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	050	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	050	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]

Template CR IRB 1

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 050** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 050** **Column 160** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 050** **Column 170** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 050** **Column 180** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	050	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	050	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	050	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	050	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	050	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Maturity value (days)]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	050	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	050	Column	260	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	050	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	050	Column	280	Data Typ	Integer	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	---------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	050	Column	290	Data Typ	Integer	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	---------	--------------------	-------

Template CR IRB 1

[Base].[Memorandum items]
 [Amount type].[Total number of counterparties]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	051	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	051	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	051	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	051	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	051	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	051	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	051	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	051	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	051	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

Template CR IRB 1

[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	051	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	051	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	051	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	051	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Template CR IRB 1

Sheet 013 **Row 051** **Column 170** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 051** **Column 180** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 051** **Column 190** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 051** **Column 200** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 051** **Column 210** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

Template CR IRB 1

[Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 051** **Column 220** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 051** **Column 230** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 051** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 051** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 051** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Risk adjustments and provisions]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013	Row 051	Column 271	Data Typ	Monetary	Period Type	Stock
------------------	----------------	-------------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Credit value adjustments]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013	Row 051	Column 272	Data Typ	Monetary	Period Type	Stock
------------------	----------------	-------------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount higher than CVA at the netting set level]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013	Row 051	Column 280	Data Typ	Integer	Period Type	Stock
------------------	----------------	-------------------	-----------------	---------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Number of obligors]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013	Row 051	Column 290	Data Typ	Integer	Period Type	Stock
------------------	----------------	-------------------	-----------------	---------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Total number of counterparties]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Template CR IRB 1

Sheet	013	Row	060	Column	020	Data Typ	Percentage	Period Type	Stock

Sheet	013	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	013	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	013	Row	060	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	013	Row	060	Column	060	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	060	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	060	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	060	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	060	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	060	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

Template CR IRB 1

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	060	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	060	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	060	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	060	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	060	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	060	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	060	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	060	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	060	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Exposure weighted average LGD]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 060** **Column 230** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 060** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 060** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 060** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 060** **Column 280** **Data Typ** Integer **Period Type** Stock

Template CR IRB 1

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	070	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	070	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	070	Column	031	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	070	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	070	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	070	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	070	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	070	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	070	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	070	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	070	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	070	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Template CR IRB 1

Sheet 013 **Row 070** **Column 160** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 070** **Column 170** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 070** **Column 180** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 070** **Column 190** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Template CR IRB 1

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 Row 070 Column 240 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 Row 070 Column 241 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 Row 070 Column 260 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 Row 070 Column 270 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 070** **Column 280** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 130** **Column 020** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 130** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 130** **Column 031** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]

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[Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	130	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	130	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	130	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	130	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

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[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	130	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	130	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	130	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	130	Column	110	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	130	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	130	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	130	Column	131	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

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Sheet 013 **Row 130** **Column 140** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 130** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 130** **Column 160** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 130** **Column 170** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]

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[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	130	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	130	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	130	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	130	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	130	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	130	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	130	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	130	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	130	Column	241	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	130	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	130	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	130	Column	280	Data Typ	Integer	Period Type	Stock
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Template CR IRB 1

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	150	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	150	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	150	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	150	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	150	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	150	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	150	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	150	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	150	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	150	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	150	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	150	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Template CR IRB 1

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	150	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	160	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	160	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	160	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	160	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	160	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	160	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	160	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 160** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 160** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 170** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 170** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	170	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	170	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	170	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	170	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	170	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	170	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	170	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	180	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	180	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	180	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	180	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	180	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	180	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	180	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	180	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	180	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	190	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	190	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	190	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	190	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	190	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	200	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	200	Column	090	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	200	Column	100	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

Template CR IRB 1

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	200	Column	110	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	200	Column	120	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	200	Column	130	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	200	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

Template CR IRB 1

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	200	Column	260	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	200	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	210	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	210	Column	090	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

Template CR IRB 1

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	210	Column	100	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	210	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	210	Column	120	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	210	Column	130	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	210	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	210	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	210	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	220	Column	030	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	220	Column	090	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	220	Column	100	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	220	Column	110	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	220	Column	120	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	220	Column	130	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	220	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	220	Column	260	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	220	Column	270	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	230	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	230	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	230	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	230	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template CR IRB 1

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]

[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 230** **Column 120** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]

[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 230** **Column 130** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]

[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 230** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]

[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 230** **Column 270** **Data Typ** Monetary **Period Type** Stock

Template CR IRB 1

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approach for real estate)]
[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	240	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	240	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - Substitution effect]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	240	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	240	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	240	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	240	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	240	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	240	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	240	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	240	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	240	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	240	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Template CR IRB 1

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	240	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	250	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	250	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	250	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Template CR IRB 1

Sheet 013 **Row 250** **Column 050** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 250** **Column 060** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 250** **Column 070** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 250** **Column 080** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 250** **Column 090** **Data Typ** Monetary **Period Type** Stock

Template CR IRB 1

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	250	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	250	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	250	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	250	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]

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[Type of risk].[Dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	250	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	250	Column	170	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	250	Column	180	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	250	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	250	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	250	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	250	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	250	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]

Template CR IRB 1

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	250	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	250	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	250	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	250	Column	280	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Template CR IRB 1

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	010	Column	020	Data Typ	Percentage	Period Type	Stock

Sheet	014	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	014	Row	010	Column	031	Data Typ	Monetary	Period Type	Stock

Sheet	014	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	014	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

Sheet 014 **Row 010** **Column 100** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 010** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 010** **Column 120** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 010** **Column 130** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 010** **Column 131** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Template CR IRB 1

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	010	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	010	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	010	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	010	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	010	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	010	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	010	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	010	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	010	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 010 Column 221 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 010 Column 230 Data Typ Integer Period Type Stock

[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 010 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 010 Column 241 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 010 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 010** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 010** **Column 280** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 020** **Column 020** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 020** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 020** **Column 040** **Data Typ** Monetary **Period Type** Stock

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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	020	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	020	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	020	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 020** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 020** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 020** **Column 140** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 020** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 020** **Column 160** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	020	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	020	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	020	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	020	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	020	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	020	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	020	Column	221	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	020	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	020	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Risk weighted exposure amount]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	020	Column	241	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	020	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	020	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	020	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Template CR IRB 1

Sheet	014	Row	030	Column	020	Data Typ	Percentage	Period Type	Stock

Sheet	014	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	014	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	014	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	014	Row	030	Column	060	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	030	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	030	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	030	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	030	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	030	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

Template CR IRB 1

[Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	030	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	030	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	030	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	030	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	030	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	030	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	030	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	030	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	030	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Exposure weighted average LGD]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	030	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	030	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	030	Column	241	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	030	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Template CR IRB 1

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	030	Column	270	Data Typ	Monetary	Period Type	Stock

Sheet	014	Row	030	Column	280	Data Typ	Integer	Period Type	Stock

Sheet	014	Row	040	Column	020	Data Typ	Percentage	Period Type	Stock

Sheet	014	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	014	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	040	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	040	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	040	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	040	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	040	Column	090	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 040 Column 110 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 040 Column 130 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 040 Column 140 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 040 Column 150 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	040	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	040	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	040	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	040	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	040	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	040	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	040	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	040	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	040	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Template CR IRB 1

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	040	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	040	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	040	Column	280	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	041	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	041	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	041	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	041	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	041	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	041	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	041	Column	080	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 041** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 041** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 041** **Column 130** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 041** **Column 140** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

Template CR IRB 1

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	041	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	014	Row	041	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	014	Row	041	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	014	Row	041	Column	180	Data Typ	Monetary	Period Type	Stock

Sheet	014	Row	041	Column	190	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	041	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	041	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	041	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	041	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Template CR IRB 1

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	041	Column	240	Data Typ	Monetary	Period Type	Stock

Sheet	014	Row	041	Column	260	Data Typ	Monetary	Period Type	Stock

Sheet	014	Row	041	Column	270	Data Typ	Monetary	Period Type	Stock

Sheet	014	Row	041	Column	271	Data Typ	Monetary	Period Type	Stock

Sheet	014	Row	041	Column	272	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 041** **Column 280** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 041** **Column 290** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]

[Amount type].[Total number of counterparties]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 050** **Column 020** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 050** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 050** **Column 040** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - Substitution effect]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	050	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	050	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	050	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	050	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Template CR IRB 1

Sheet	014	Row	050	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	014	Row	050	Column	110	Data Typ	Monetary	Period Type	Stock

Sheet	014	Row	050	Column	130	Data Typ	Monetary	Period Type	Stock

Sheet	014	Row	050	Column	140	Data Typ	Monetary	Period Type	Stock

Sheet	014	Row	050	Column	150	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 050 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 050 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 050 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 050 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 050 Column 200 Data Typ Monetary Period Type Stock

Template CR IRB 1

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	050	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	050	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	050	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	050	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	050	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	050	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	050	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	050	Column	290	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Total number of counterparties]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	051	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	051	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	051	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	051	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	051	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	051	Column	070	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 051** **Column 080** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 051** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 051** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 051** **Column 130** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Template CR IRB 1

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	051	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	051	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	051	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	051	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	051	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	051	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	051	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	051	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	051	Column	271	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Credit value adjustments]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	051	Column	272	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Expected loss amount higher than CVA at the netting set level]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	051	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	051	Column	290	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Total number of counterparties]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	060	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

Template CR IRB 1

[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - Substitution effect]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	060	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	060	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	060	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]

Template CR IRB 1

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	060	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	014	Row	060	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	014	Row	060	Column	110	Data Typ	Monetary	Period Type	Stock

Sheet	014	Row	060	Column	130	Data Typ	Monetary	Period Type	Stock

Sheet	014	Row	060	Column	140	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	060	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	060	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	060	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	060	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	060	Column	190	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 060 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 060 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 060 Column 220 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 060 Column 230 Data Typ Integer Period Type Stock

[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	060	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	060	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	060	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	060	Column	280	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	070	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]

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[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 070 Column 030 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 070 Column 031 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 070 Column 040 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 070 Column 050 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	070	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	070	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	070	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	070	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]

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[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 070 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 070 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 070 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 070 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 070 Column 131 Data Typ Monetary Period Type Stock

Template CR IRB 1

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	070	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	070	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	070	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	070	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template CR IRB 1

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	070	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	070	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	070	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	070	Column	210	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	070	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	070	Column	221	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	070	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	070	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	070	Column	241	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	070	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	070	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	070	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Number of obligors]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 130 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 130 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 130 Column 031 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 130 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - Substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	130	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	130	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	130	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	130	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	130	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	130	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	130	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	130	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	130	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	130	Column	131	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	130	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	130	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	130	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	130	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	130	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	130	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	130	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	130	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	130	Column	241	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 130 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 130 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 130 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 Row 150 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template CR IRB 1

[Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	150	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	150	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	150	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	150	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	150	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	150	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	150	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	150	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	150	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	150	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	150	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	150	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Template CR IRB 1

Sheet 014 **Row 160** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 160** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 160** **Column 100** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 160** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Template CR IRB 1

Sheet 014 **Row 160** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 170** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 170** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 170** **Column 100** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Template CR IRB 1

Sheet 014 **Row 170** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 170** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 180** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 180** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Template CR IRB 1

Sheet 014 **Row 180** **Column 100** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 180** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 180** **Column 120** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 180** **Column 130** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Template CR IRB 1

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	190	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Residual maturity].[≥ 2,5 years]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	190	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Residual maturity].[≥ 2,5 years]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	190	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Residual maturity].[≥ 2,5 years]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	190	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	190	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	190	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	190	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	190	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	200	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	200	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	200	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	200	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	200	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	200	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	200	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	200	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[90%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 200** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[90%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 210** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[115%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 210** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[115%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 210** **Column 100** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[115%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	210	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[115%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	210	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[115%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	210	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[115%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	210	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	210	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	210	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	220	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	220	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	220	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	220	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	220	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	220	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	220	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	220	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	220	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	230	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	230	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	230	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	230	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	230	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	230	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	230	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	230	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	240	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	240	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	240	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	240	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	240	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	240	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	240	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	240	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	240	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]

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[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	240	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	240	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	240	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	240	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

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[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	250	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	250	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	250	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	250	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	250	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	250	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	250	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	250	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]

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[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	250	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	250	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	250	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	250	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 250** **Column 210** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 250** **Column 220** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 250** **Column 230** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 014 **Row 250** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

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[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	250	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	250	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	250	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	015	Row	010	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	010	Column	031	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	010	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	010	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	010	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	010	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 010 Column 120 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 010 Column 130 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 010 Column 131 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 010 Column 140 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 010 Column 150 **Data Typ** Monetary **Period Type** Stock

Template CR IRB 1

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	010	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	010	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	010	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	010	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

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[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	010	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	010	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	010	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	010	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Template CR IRB 1

Sheet	015	Row	010	Column	230	Data Typ	Integer	Period Type	Stock

Sheet	015	Row	010	Column	240	Data Typ	Monetary	Period Type	Stock

Sheet	015	Row	010	Column	241	Data Typ	Monetary	Period Type	Stock

Sheet	015	Row	010	Column	260	Data Typ	Monetary	Period Type	Stock

Sheet	015	Row	010	Column	270	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	010	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	020	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	020	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	020	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	020	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	020	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Template CR IRB 1

Sheet	015	Row	020	Column	110	Data Typ	Monetary	Period Type	Stock

Sheet	015	Row	020	Column	140	Data Typ	Monetary	Period Type	Stock

Sheet	015	Row	020	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	015	Row	020	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	015	Row	020	Column	170	Data Typ	Monetary	Period Type	Stock

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[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 020 Column 180 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 020 Column 190 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 020 Column 200 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 020 Column 210 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]

Template CR IRB 1

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	020	Column	220	Data Type	Percentage	Period Type	Stock

Sheet	015	Row	020	Column	221	Data Type	Percentage	Period Type	Stock

Sheet	015	Row	020	Column	230	Data Type	Integer	Period Type	Stock

Sheet	015	Row	020	Column	240	Data Type	Monetary	Period Type	Stock

Sheet	015	Row	020	Column	241	Data Type	Monetary	Period Type	Stock

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[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	020	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	020	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	020	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	030	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

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[Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	030	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	030	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

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[CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	030	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	015	Row	030	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	015	Row	030	Column	110	Data Typ	Monetary	Period Type	Stock

Sheet	015	Row	030	Column	140	Data Typ	Monetary	Period Type	Stock

Sheet	015	Row	030	Column	150	Data Typ	Monetary	Period Type	Stock

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[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 030 Column 160 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 030 Column 170 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 030 Column 180 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 030 Column 190 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

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[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	030	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	030	Column	241	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	030	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	030	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	030	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

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[Amount type].[Number of obligors]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	040	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	040	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]

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[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	040	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	040	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	040	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	040	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	040	Column	170	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	040	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	040	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	040	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	040	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 040** **Column 220** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 040** **Column 230** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 040** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 040** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 040** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]

Template CR IRB 1

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 040** **Column 280** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 041** **Column 020** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 041** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 041** **Column 040** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

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Sheet	015	Row	041	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	015	Row	041	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	015	Row	041	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	015	Row	041	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	015	Row	041	Column	090	Data Typ	Monetary	Period Type	Stock

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[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	041	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	041	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	041	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	041	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	041	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 041 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 041 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 041 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 041 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	041	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques double default treatment]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	041	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Exposure weighted average LGD]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	041	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Maturity value (days)]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	041	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	041	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount]

Template CR IRB 1

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	041	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	041	Column	271	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Credit value adjustments]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	041	Column	272	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount higher than CVA at the netting set level]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	041	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Number of obligors]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	041	Column	290	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

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[Amount type].[Total number of counterparties]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	050	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	050	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	050	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]

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[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	050	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	050	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	050	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	050	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	050	Column	170	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 050 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 050 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 050 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 050 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]

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[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 050** **Column 220** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 050** **Column 230** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 050** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 050** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 050** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]

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[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 050** **Column 280** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 050** **Column 290** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Total number of counterparties]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 051** **Column 020** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 051** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 051** **Column 040** **Data Typ** Monetary **Period Type** Stock

Template CR IRB 1

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	051	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	051	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	051	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	051	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 051 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 051 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 051 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 051 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 051 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]

Template CR IRB 1

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	051	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	051	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	051	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	051	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	051	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	051	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	051	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	051	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	051	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

Template CR IRB 1

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	051	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	051	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	051	Column	271	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Credit value adjustments]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	051	Column	272	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount higher than CVA at the netting set level]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	051	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Number of obligors]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	051	Column	290	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Total number of counterparties]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	060	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Template CR IRB 1

Sheet	015	Row	060	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	015	Row	060	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	015	Row	060	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	015	Row	060	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	015	Row	060	Column	090	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	060	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	060	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	060	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	060	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	060	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	060	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	060	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	060	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	060	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	060	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	060	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	060	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	060	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	060	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]

Template CR IRB 1

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 060 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 060 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 070 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 070 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Template CR IRB 1

Sheet 015 **Row 070** **Column 031** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 070** **Column 040** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - Substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 070** **Column 050** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 070** **Column 060** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Template CR IRB 1

Sheet 015 **Row 070** **Column 070** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 070** **Column 080** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 070** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 070** **Column 100** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 070** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 070 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 070 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 070 Column 131 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 070 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]

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[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	070	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	070	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	070	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	070	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

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[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 070 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 070 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 070 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 070 Column 220 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 070** **Column 221** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 070** **Column 230** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 070** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 070** **Column 241** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Template CR IRB 1

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	070	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	070	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	070	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	130	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

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[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	130	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	130	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	130	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	130	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	130	Column	131	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	130	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	130	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	130	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	130	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	130	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	130	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

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[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	130	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	130	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	150	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	150	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[Guarantees - Substitution effect]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	150	Column	050	Data Typ	Monetary	Period Type	Stock
[Base].	[Exposures]								
[Amount type].	[CRM substitution effects Outflows [CR IRB]]								
[Main category].	[Instruments subject to credit risk]								
[Type of risk].	[Credit risk, counterparty credit risk and free deliveries]								
[Counterparty].	[Counterparties other than SME]								
[Prudential portfolio].	[Banking book]								
[Approach].	[Advanced IRB Approach]								
[CRM Effects/Collateral].	[Credit derivatives - Substitution effect]								
[Methods to determine risk weights].	[IRB Specialized lending slotting criteria]								
[Exposure class].	[IRB Retail claims or contingent retail claims qualifying revolving]								

Sheet	015	Row	150	Column	060	Data Typ	Monetary	Period Type	Stock
[Base].	[Exposures]								
[Amount type].	[CRM substitution effects Outflows [CR IRB]]								
[Main category].	[Instruments subject to credit risk]								
[Type of risk].	[Credit risk, counterparty credit risk and free deliveries]								
[Counterparty].	[Counterparties other than SME]								
[Prudential portfolio].	[Banking book]								
[Approach].	[Advanced IRB Approach]								
[CRM Effects/Collateral].	[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]								
[Methods to determine risk weights].	[IRB Specialized lending slotting criteria]								
[Exposure class].	[IRB Retail claims or contingent retail claims qualifying revolving]								

Sheet	015	Row	150	Column	070	Data Typ	Monetary	Period Type	Stock
[Base].	[Exposures]								
[Amount type].	[CRM substitution effects Outflows [CR IRB]]								
[Main category].	[Instruments subject to credit risk]								
[Type of risk].	[Credit risk, counterparty credit risk and free deliveries]								
[Counterparty].	[Counterparties other than SME]								
[Prudential portfolio].	[Banking book]								
[Approach].	[Advanced IRB Approach]								
[CRM Effects/Collateral].	[CRM techniques substitution effect]								
[Methods to determine risk weights].	[IRB Specialized lending slotting criteria]								
[Exposure class].	[IRB Retail claims or contingent retail claims qualifying revolving]								

Sheet	015	Row	150	Column	080	Data Typ	Monetary	Period Type	Stock
[Base].	[Exposures]								
[Amount type].	[CRM substitution effects Inflows [CR IRB]]								
[Main category].	[Instruments subject to credit risk]								
[Type of risk].	[Credit risk, counterparty credit risk and free deliveries]								
[Counterparty].	[Counterparties other than SME]								
[Prudential portfolio].	[Banking book]								
[Approach].	[Advanced IRB Approach]								

Template CR IRB 1

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	150	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	150	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	150	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	150	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	150	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	150	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	150	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	160	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[0%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	160	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	160	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	160	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	160	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	160	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[0%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	160	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[0%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	160	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[0%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	160	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[0%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	170	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	170	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	170	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	170	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	170	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	170	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	170	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	170	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	170	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	180	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	180	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	180	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	180	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	180	Column	120	Data Type	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	180	Column	130	Data Type	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	180	Column	240	Data Type	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	180	Column	260	Data Type	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	180	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	190	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	190	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	190	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

Template CR IRB 1

[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	190	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	190	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	190	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

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Sheet 015 **Row 190** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 190** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 190** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 200** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

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[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	200	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	200	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	200	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	200	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

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[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	200	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	200	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	200	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	200	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

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[Risk weights].[90%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	210	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[115%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	210	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[115%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	210	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[115%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	210	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Template CR IRB 1

[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	210	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	210	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	210	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	210	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

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[Risk weights].[115%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	210	Column	270	Data Type	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[115%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	220	Column	030	Data Type	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	220	Column	090	Data Type	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	220	Column	100	Data Type	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

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[Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	220	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	220	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	220	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	220	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

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[Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	220	Column	260	Data Type	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	220	Column	270	Data Type	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	230	Column	030	Data Type	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	230	Column	090	Data Type	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

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[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	230	Column	100	Data Type	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	230	Column	110	Data Type	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	230	Column	120	Data Type	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	230	Column	130	Data Type	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

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[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	240	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	240	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	240	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	240	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

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[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	240	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	240	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	240	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	240	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	240	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

Template CR IRB 1

[Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	240	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	240	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	250	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	250	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	250	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	250	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	250	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	250	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	250	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	250	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	250	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	250	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	250	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template CR IRB 1

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	250	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	250	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	250	Column	170	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	250	Column	180	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

Template CR IRB 1

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 250 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 250 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 250 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 250 Column 220 Data Typ Percentage Period Type Stock

Template CR IRB 1

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	250	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	250	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	250	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	250	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 250** **Column 280** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 016 **Row 010** **Column 020** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 **Row 010** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 **Row 010** **Column 031** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Template CR IRB 1

Sheet	016	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	016	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	016	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	016	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	016	Row	010	Column	080	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	010	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	010	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	010	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	010	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	010	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

Template CR IRB 1

[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	010	Column	131	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	010	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	010	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	010	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	010	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	010	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	010	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	010	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	010	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	010	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	010	Column	221	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	010	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	010	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Template CR IRB 1

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	010	Column	241	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	010	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	010	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	010	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	020	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

Template CR IRB 1

[Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	020	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	020	Column	070	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	020	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	020	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	020	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	020	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	020	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	020	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	020	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	020	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	020	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	020	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	020	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	020	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	020	Column	221	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	020	Column	230	Data Type	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	020	Column	240	Data Type	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	020	Column	241	Data Type	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	020	Column	260	Data Type	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	020	Column	270	Data Type	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	020	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	030	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	030	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	030	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	030	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	030	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	030	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	030	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	030	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	030	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	030	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	030	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	030	Column	221	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	030	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	030	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	030	Column	241	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]

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[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	030	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	030	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	030	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Number of obligors]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	040	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
[Amount type].[PD assigned to the obligor grade or pool]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Template CR IRB 1

Sheet	016	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	016	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	016	Row	040	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	016	Row	040	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	016	Row	040	Column	070	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	040	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	040	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	040	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	040	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	040	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]

Template CR IRB 1

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	040	Column	150	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	040	Column	160	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	040	Column	170	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	040	Column	180	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	040	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	040	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	040	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	040	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	040	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Maturity value (days)]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	040	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	040	Column	260	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	040	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	040	Column	280	Data Typ	Integer	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	---------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Number of obligors]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Template CR IRB 1

Sheet	016	Row	041	Column	020	Data Typ	Percentage	Period Type	Stock

Sheet	016	Row	041	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	016	Row	041	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	016	Row	041	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	016	Row	041	Column	060	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	041	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	041	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	041	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	041	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	041	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

Template CR IRB 1

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	041	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	041	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	041	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	041	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	041	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	041	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	041	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	041	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	041	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Exposure weighted average LGD]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 041 Column 230 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 041 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 041 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 041 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 041 Column 271 Data Typ Monetary Period Type Stock

Template CR IRB 1

[Base].[Memorandum items]
 [Amount type].[Credit value adjustments]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 041 Column 272 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount higher than CVA at the netting set level]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 041 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 041 Column 290 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Total number of counterparties]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 050 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Template CR IRB 1

Sheet	016	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	016	Row	050	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	016	Row	050	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	016	Row	050	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	016	Row	050	Column	070	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 050 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 050 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 050 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 050 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 050 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]

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[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 050 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 050 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 050 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 050 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]

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[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	050	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	050	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	050	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	050	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	050	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

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[Amount type].[Maturity value (days)]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	050	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	050	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	050	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	050	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Number of obligors]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	050	Column	290	Data Typ	Integer	Period Type	Stock
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Template CR IRB 1

[Base].[Memorandum items]
 [Amount type].[Total number of counterparties]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	051	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	051	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	051	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	051	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

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[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	051	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	051	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	051	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	051	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	051	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

Template CR IRB 1

[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	051	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	051	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	051	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	051	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Template CR IRB 1

Sheet 016 **Row 051** **Column 170** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 **Row 051** **Column 180** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 **Row 051** **Column 190** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 **Row 051** **Column 200** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 **Row 051** **Column 210** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

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[Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	051	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	051	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	051	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	051	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	051	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

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[Amount type].[Risk adjustments and provisions]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016	Row 051	Column 271	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Credit value adjustments]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016	Row 051	Column 272	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount higher than CVA at the netting set level]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016	Row 051	Column 280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Number of obligors]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016	Row 051	Column 290	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Total number of counterparties]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Template CR IRB 1

Sheet	016	Row	060	Column	020	Data Typ	Percentage	Period Type	Stock

Sheet	016	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	016	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	016	Row	060	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	016	Row	060	Column	060	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	060	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	060	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	060	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	060	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	060	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

Template CR IRB 1

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	060	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	060	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	060	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	060	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

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[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	060	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	060	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	060	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	060	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	060	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Exposure weighted average LGD]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	060	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	060	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	060	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	060	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	060	Column	280	Data Typ	Integer	Period Type	Stock
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Template CR IRB 1

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	070	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	070	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	070	Column	031	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	070	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	070	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	070	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	070	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	070	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR IRB 1

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	070	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	070	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	070	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	070	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

Template CR IRB 1

Sheet 016 **Row 070** **Column 160** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 **Row 070** **Column 170** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 **Row 070** **Column 180** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 **Row 070** **Column 190** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 070 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 070 Column 241 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 070 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 070 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]

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[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	070	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	130	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	130	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	130	Column	031	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

Template CR IRB 1

[Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 130 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 130 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 130 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 130 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template CR IRB 1

[Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 130 Column 080 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 130 Column 090 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 130 Column 100 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 130 Column 110 **Data Typ** Monetary **Period Type** Stock

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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	130	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	130	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	130	Column	131	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

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Sheet 016 **Row 130** **Column 140** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 **Row 130** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 **Row 130** **Column 160** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 **Row 130** **Column 170** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	130	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	130	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	130	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	130	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	130	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	130	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	130	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	130	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	130	Column	241	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	130	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	130	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	130	Column	280	Data Typ	Integer	Period Type	Stock
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Template CR IRB 1

[Base].[Memorandum items]
[Amount type].[Number of obligors]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Impairment status].[Non defaulted]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	150	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	150	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - Substitution effect]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	150	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	150	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	150	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	150	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	150	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	150	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	150	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	150	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	150	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	150	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Template CR IRB 1

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	150	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	160	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	160	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	160	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	160	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	160	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	160	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	160	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[0%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	160	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[0%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	160	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[0%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	170	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[50%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	170	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[50%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	170	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	170	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	170	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	170	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	170	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	170	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	170	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[50%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	180	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	180	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	180	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	180	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	180	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	180	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	180	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	180	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	180	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

Template CR IRB 1

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	190	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Residual maturity].[≥ 2,5 years]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	190	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Residual maturity].[≥ 2,5 years]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	190	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[70%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Residual maturity].[≥ 2,5 years]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	190	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	190	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	190	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	190	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	190	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	190	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	200	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	200	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	200	Column	100	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	200	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	200	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	200	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	200	Column	240	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	200	Column	260	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	200	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	210	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	210	Column	090	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

Template CR IRB 1

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	210	Column	100	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	210	Column	110	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	210	Column	120	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	210	Column	130	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

Template CR IRB 1

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	210	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	210	Column	260	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	210	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	220	Column	030	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	220	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	220	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	220	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	220	Column	120	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	220	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	220	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	220	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	220	Column	270	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	230	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	230	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	230	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	230	Column	110	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]

[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 230 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]

[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 230 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]

[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 230 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]

[Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 230 Column 270 Data Typ Monetary Period Type Stock

Template CR IRB 1

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approach for real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	240	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	240	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	240	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	240	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	240	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	240	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	240	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	240	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	240	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	240	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	240	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	240	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Template CR IRB 1

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	240	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	250	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	250	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	250	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Template CR IRB 1

Sheet 016 **Row 250** **Column 050** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 **Row 250** **Column 060** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 **Row 250** **Column 070** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 **Row 250** **Column 080** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Dilution risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 **Row 250** **Column 090** **Data Typ** Monetary **Period Type** Stock

Template CR IRB 1

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	250	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	250	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	250	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	250	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 250 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 250 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 250 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 250 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	250	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	250	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	250	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	250	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]

Template CR IRB 1

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	250	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	250	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	250	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	250	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

Template CR IRB 1

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	010	Column	020	Data Typ	Percentage	Period Type	Stock

Sheet	017	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	017	Row	010	Column	031	Data Typ	Monetary	Period Type	Stock

Sheet	017	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	017	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	010	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	010	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Template CR IRB 1

Sheet 017 Row 010 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 010 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 010 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 010 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 010 Column 131 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Template CR IRB 1

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	010	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	010	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	010	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	010	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	010	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	010	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	010	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	010	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	010	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	010	Column	221	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	010	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	010	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	010	Column	241	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	010	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 010 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 010 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 020 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 020 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 020 Column 040 Data Typ Monetary Period Type Stock

Template CR IRB 1

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	020	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	020	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	020	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

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[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 020 Column 090 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 020 Column 110 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 020 Column 140 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 020 Column 150 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 020 Column 160 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

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[Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	020	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	020	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	020	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	020	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]

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[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	020	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	020	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	020	Column	221	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	020	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	020	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Risk weighted exposure amount]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	020	Column	241	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	020	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	020	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	020	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Template CR IRB 1

Sheet	017	Row	030	Column	020	Data Typ	Percentage	Period Type	Stock

Sheet	017	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	017	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	017	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	017	Row	030	Column	060	Data Typ	Monetary	Period Type	Stock

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[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 030 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 030 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 030 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 030 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 030 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

Template CR IRB 1

[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	030	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	030	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	030	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	030	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	030	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	030	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	030	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	030	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	030	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Exposure weighted average LGD]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	030	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	030	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	030	Column	241	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	030	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Template CR IRB 1

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 030** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 030** **Column 280** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk, free deliveries and dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 040** **Column 020** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 040** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 040** **Column 040** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]

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[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 040 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 040 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 040 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 040 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 040 Column 090 Data Typ Monetary Period Type Stock

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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	040	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	040	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	040	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	040	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Template CR IRB 1

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	040	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	040	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	040	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	040	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	040	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	040	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	040	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	040	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	040	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Template CR IRB 1

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 040** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 040** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 040** **Column 280** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 041** **Column 020** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 041** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	041	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	041	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	041	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	041	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	041	Column	080	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	041	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	041	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	041	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	041	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

Template CR IRB 1

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	041	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	041	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	041	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	041	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	041	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

Template CR IRB 1

[Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 041 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 041 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 041 Column 220 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 041 Column 230 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Template CR IRB 1

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 041** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 041** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 041** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 041** **Column 271** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Credit value adjustments]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 041** **Column 272** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount higher than CVA at the netting set level]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	041	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	041	Column	290	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Total number of counterparties]
 [Main category].[OTC-Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	050	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	050	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	050	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	050	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	050	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	050	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Template CR IRB 1

Sheet	017	Row	050	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	017	Row	050	Column	110	Data Typ	Monetary	Period Type	Stock

Sheet	017	Row	050	Column	130	Data Typ	Monetary	Period Type	Stock

Sheet	017	Row	050	Column	140	Data Typ	Monetary	Period Type	Stock

Sheet	017	Row	050	Column	150	Data Typ	Monetary	Period Type	Stock

Template CR IRB 1

[Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	050	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	050	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	050	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	050	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	050	Column	200	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	050	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	050	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	050	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	050	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	050	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	050	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	050	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	050	Column	290	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Total number of counterparties]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	051	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]

Template CR IRB 1

[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 051** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 051** **Column 040** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 051** **Column 050** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 051** **Column 060** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 051** **Column 070** **Data Typ** Monetary **Period Type** Stock

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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	051	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	051	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	051	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	051	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

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[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	051	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	051	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	051	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	051	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	051	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

Template CR IRB 1

[Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 051 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 051 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 051 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 051 Column 220 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]

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[Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	051	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	051	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	051	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	051	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	051	Column	271	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Credit value adjustments]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]

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[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	051	Column	272	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount higher than CVA at the netting set level]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	051	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	051	Column	290	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Total number of counterparties]
 [Main category].[OTC-Derivatives excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	060	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

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[Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	060	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	060	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	060	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]

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[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	060	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	017	Row	060	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	017	Row	060	Column	110	Data Typ	Monetary	Period Type	Stock

Sheet	017	Row	060	Column	130	Data Typ	Monetary	Period Type	Stock

Sheet	017	Row	060	Column	140	Data Typ	Monetary	Period Type	Stock

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[Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	060	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	060	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	060	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	060	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	060	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 060** **Column 200** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 060** **Column 210** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques double default treatment]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 060** **Column 220** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Exposure weighted average LGD]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 060** **Column 230** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Maturity value (days)]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Counterparty].[Counterparties other than SME]

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[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	060	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	060	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	060	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	060	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	070	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]

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[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 070 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 070 Column 031 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 070 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 070 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]

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[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	070	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	070	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	070	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	070	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]

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[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	070	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	070	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	070	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	070	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	070	Column	131	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	070	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	070	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	070	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	070	Column	170	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	070	Column	180	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	070	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	070	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	070	Column	210	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 1

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	070	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	070	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	070	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	070	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	070	Column	241	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	070	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	070	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	070	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	130	Column	020	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	130	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	130	Column	031	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	130	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	130	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	130	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	130	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	130	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 130 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 130 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 130 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 130 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	130	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	130	Column	131	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	130	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Template CR IRB 1

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	130	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	130	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	130	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Impairment status].[Non defaulted]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	130	Column	220	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Instruments subject to credit risk]

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[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 130 Column 221 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 130 Column 230 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 130 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 130 Column 241 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 130 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 130 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 130 Column 280 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of obligors]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Impairment status].[Non defaulted]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 150 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]

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[Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	150	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	150	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	150	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	150	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	150	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	150	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	150	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	150	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]

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[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	150	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	150	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	150	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	150	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Template CR IRB 1

Sheet 017 **Row 160** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 160** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 160** **Column 100** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 160** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Template CR IRB 1

Sheet 017 **Row 160** **Column 120** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 160** **Column 130** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 160** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 160** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Template CR IRB 1

Sheet 017 **Row 160** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[0%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 170** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 170** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 170** **Column 100** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[50%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Template CR IRB 1

Sheet	017	Row	170	Column	260	Data Typ	Monetary	Period Type	Stock
[Base].	[Memorandum items]								
[Amount type].	[Expected loss amount]								
[Main category].	[Instruments subject to credit risk]								
[Type of risk].	[Credit risk, counterparty credit risk and free deliveries]								
[Counterparty].	[Counterparties other than SME]								
[Prudential portfolio].	[Banking book]								
[Approach].	[Advanced IRB Approach]								
[Risk weights].	[50%]								
[Methods to determine risk weights].	[IRB Specialized lending slotting criteria]								
[Exposure class].	[IRB Retail claims or contingent retail claims - other]								

Sheet	017	Row	170	Column	270	Data Typ	Monetary	Period Type	Stock
[Base].	[Memorandum items]								
[Amount type].	[Risk adjustments and provisions]								
[Main category].	[Instruments subject to credit risk]								
[Type of risk].	[Credit risk, counterparty credit risk and free deliveries]								
[Counterparty].	[Counterparties other than SME]								
[Prudential portfolio].	[Banking book]								
[Approach].	[Advanced IRB Approach]								
[Risk weights].	[50%]								
[Methods to determine risk weights].	[IRB Specialized lending slotting criteria]								
[Exposure class].	[IRB Retail claims or contingent retail claims - other]								

Sheet	017	Row	180	Column	030	Data Typ	Monetary	Period Type	Stock
[Base].	[Exposures]								
[Amount type].	[Original exposure pre conversion factors [CR IRB]]								
[Main category].	[Instruments subject to credit risk]								
[Type of risk].	[Credit risk, counterparty credit risk and free deliveries]								
[Counterparty].	[Counterparties other than SME]								
[Prudential portfolio].	[Banking book]								
[Approach].	[Advanced IRB Approach]								
[Risk weights].	[70%]								
[Methods to determine risk weights].	[IRB Specialized lending slotting criteria]								
[Exposure class].	[IRB Retail claims or contingent retail claims - other]								

Sheet	017	Row	180	Column	090	Data Typ	Monetary	Period Type	Stock
[Base].	[Exposures]								
[Amount type].	[Exposure after crm substitution effects pre conversion factors [CR IRB]]								
[Main category].	[Instruments subject to credit risk]								
[Type of risk].	[Credit risk, counterparty credit risk and free deliveries]								
[Counterparty].	[Counterparties other than SME]								
[Prudential portfolio].	[Banking book]								
[Approach].	[Advanced IRB Approach]								
[Risk weights].	[70%]								
[Methods to determine risk weights].	[IRB Specialized lending slotting criteria]								
[Exposure class].	[IRB Retail claims or contingent retail claims - other]								

Template CR IRB 1

Sheet 017 **Row 180** **Column 100** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 180** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 180** **Column 120** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 180** **Column 130** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

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[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	190	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Residual maturity].[≥ 2,5 years]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	190	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Residual maturity].[≥ 2,5 years]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	190	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Risk weights].[70%]

[Methods to determine risk weights].[IRB Specialized lending slotting criteria]

[Residual maturity].[≥ 2,5 years]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	190	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

Template CR IRB 1

[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	190	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	190	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	190	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	190	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]

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[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[70%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Residual maturity].[≥ 2,5 years]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	200	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	200	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	200	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[90%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	200	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[90%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 200 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[90%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 200 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[90%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 200 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[90%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 200 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

Template CR IRB 1

[Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[90%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	200	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[90%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	210	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[115%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	210	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[115%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	210	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[115%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	210	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[115%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	210	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[115%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	210	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[115%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	210	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	210	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	210	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[115%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	220	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	220	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	220	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	220	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	220	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Risk weights].[250%]
[Methods to determine risk weights].[IRB Specialized lending slotting criteria]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	220	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	220	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	220	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	220	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Risk weights].[250%]
 [Methods to determine risk weights].[IRB Specialized lending slotting criteria]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	230	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 230 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 230 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 230 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 230 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template CR IRB 1

[Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	230	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	230	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	230	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques RW adjustment effect (alternative Approachfor real estate)]
 [Methods to determine risk weights].[IRB Alternative treatment for exposures secured by real estate]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	240	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 1

[Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	240	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	240	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	240	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	240	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]

Template CR IRB 1

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	240	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	240	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	240	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	240	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]

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[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 240 Column 120 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 240 Column 130 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 240 Column 240 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 240 Column 270 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[IRB Risk weighted exposure amounts calculated using RW, other]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

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[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	250	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	250	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	250	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	250	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

Template CR IRB 1

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	250	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	250	Column	140	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	250	Column	150	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	250	Column	160	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	250	Column	170	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	250	Column	180	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	250	Column	190	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	250	Column	200	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

Template CR IRB 1

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 250** **Column 210** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 250** **Column 220** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 250** **Column 230** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 **Row 250** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Dilution risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Template CR IRB 1

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	250	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	250	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	250	Column	280	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Number of obligors]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Dilution risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, dilution risk]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Template CR IRB 2

Sheet 001 **Row 999** **Column 020** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[PD assigned to the obligor grade or pool]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Country where the exposure is generated].[Typed]

Sheet 001 **Row 999** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Country where the exposure is generated].[Typed]

Sheet 001 **Row 999** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Country where the exposure is generated].[Typed]

Sheet 001 **Row 999** **Column 220** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Exposure weighted average LGD]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Country where the exposure is generated].[Typed]

Sheet 001 **Row 999** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Country where the exposure is generated].[Typed]

Sheet 001 **Row 999** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Country where the exposure is generated].[Typed]

Template CR IRB 2

Sheet 002 **Row 999** **Column 020** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[PD assigned to the obligor grade or pool]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Country where the exposure is generated].[Typed]

Sheet 002 **Row 999** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Country where the exposure is generated].[Typed]

Sheet 002 **Row 999** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Country where the exposure is generated].[Typed]

Sheet 002 **Row 999** **Column 220** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Exposure weighted average LGD]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Country where the exposure is generated].[Typed]

Sheet 002 **Row 999** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Country where the exposure is generated].[Typed]

Sheet 002 **Row 999** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[Country where the exposure is generated].[Typed]

Template CR IRB 2

Sheet	003	Row	999	Column	020	Data Typ	Percentage	Period Type	Stock

Sheet	003	Row	999	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	999	Column	110	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	999	Column	220	Data Typ	Percentage	Period Type	Stock

Sheet	003	Row	999	Column	240	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	999	Column	260	Data Typ	Monetary	Period Type	Stock

Template CR IRB 2

[Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	999	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	999	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	999	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	999	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	999	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]

Template CR IRB 2

[Country where the exposure is generated].[Typed]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	999	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Country where the exposure is generated].[Typed]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	005	Row	999	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Country where the exposure is generated].[Typed]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	999	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Country where the exposure is generated].[Typed]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	999	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Country where the exposure is generated].[Typed]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	999	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Country where the exposure is generated].[Typed]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	999	Column	240	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 2

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 005 **Row 999** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 999** **Column 020** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 999** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 999** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 **Row 999** **Column 220** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]

Template CR IRB 2

[Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 999 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 999 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 007 Row 999 Column 020 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 999 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 007 Row 999 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]

Template CR IRB 2

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	999	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	999	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	999	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	999	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	999	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]

Template CR IRB 2

[Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	999	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	999	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	999	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	999	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	009	Row	999	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

Template CR IRB 2

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	999	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	999	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	999	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	999	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Template CR IRB 2

[Country where the exposure is generated].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	999	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Country where the exposure is generated].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	999	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[Country where the exposure is generated].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	011	Row	999	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Country where the exposure is generated].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	999	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Country where the exposure is generated].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	999	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

Template CR IRB 2

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	999	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	999	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	999	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	999	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	999	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]

Template CR IRB 2

[Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 999** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 999** **Column 220** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 999** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 999** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 013 **Row 999** **Column 020** **Data Typ** Percentage **Period Type** Stock

Template CR IRB 2

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	999	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	999	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	999	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	999	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Template CR IRB 2

Sheet	013	Row	999	Column	260	Data Typ	Monetary	Period Type	Stock

Sheet	014	Row	999	Column	020	Data Typ	Percentage	Period Type	Stock

Sheet	014	Row	999	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	014	Row	999	Column	110	Data Typ	Monetary	Period Type	Stock

Sheet	014	Row	999	Column	220	Data Typ	Percentage	Period Type	Stock

Template CR IRB 2

[Country where the exposure is generated].[Typed]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	999	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Country where the exposure is generated].[Typed]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	999	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Country where the exposure is generated].[Typed]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	015	Row	999	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Country where the exposure is generated].[Typed]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	999	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[Country where the exposure is generated].[Typed]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	999	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

Template CR IRB 2

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	999	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	999	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	999	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	016	Row	999	Column	020	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	999	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]

Template CR IRB 2

[Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	999	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	999	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	999	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	999	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	999	Column	020	Data Typ	Percentage	Period Type	Stock
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Template CR IRB 2

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	999	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	999	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	999	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	999	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [Country where the exposure is generated].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Template CR IRB 2

Sheet	017	Row	999	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[Country where the exposure is generated].[Typed]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Template CR IRB 3

Sheet	001	Row	999	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]

Sheet	001	Row	999	Column	031	Data Typ	Monetary	Period Type	Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

Sheet	001	Row	999	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [PD assigned to the obligor grade or pool].[Typed]

Sheet	001	Row	999	Column	050	Data Typ	Monetary	Period Type	Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [PD assigned to the obligor grade or pool].[Typed]

Sheet	001	Row	999	Column	060	Data Typ	Monetary	Period Type	Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [PD assigned to the obligor grade or pool].[Typed]

Sheet	001	Row	999	Column	070	Data Typ	Monetary	Period Type	Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]

Template CR IRB 3

[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[PD assigned to the obligor grade or pool].[Typed]

Sheet	001	Row	999	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]

Sheet	001	Row	999	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]

Sheet	001	Row	999	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Main category].[Off balance sheet exposures subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]

Sheet	001	Row	999	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]

Sheet	001	Row	999	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Main category].[Off balance sheet exposures subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]

Sheet	001	Row	999	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR IRB 3

[Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]

Sheet	001	Row	999	Column	131	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

Sheet	001	Row	999	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]

Sheet	001	Row	999	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]

Sheet	001	Row	999	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]

Sheet	001	Row	999	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Template CR IRB 3

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[PD assigned to the obligor grade or pool].[Typed]

Sheet	001	Row	999	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[PD assigned to the obligor grade or pool].[Typed]

Sheet	001	Row	999	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[PD assigned to the obligor grade or pool].[Typed]

Sheet	001	Row	999	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[PD assigned to the obligor grade or pool].[Typed]

Sheet	001	Row	999	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[PD assigned to the obligor grade or pool].[Typed]

Sheet	001	Row	999	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

Sheet	001	Row	999	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

Template CR IRB 3

[Amount type].[Exposure weighted average LGD]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

Sheet	001	Row	999	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Maturity value (days)]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]

Sheet	001	Row	999	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]

Sheet	001	Row	999	Column	241	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

Sheet	001	Row	999	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]

Sheet	001	Row	999	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]

Sheet	001	Row	999	Column	280	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

Template CR IRB 3

[Base].[Memorandum items]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]

Sheet	002	Row	999	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]

Sheet	002	Row	999	Column	031	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

Sheet	002	Row	999	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [PD assigned to the obligor grade or pool].[Typed]

Sheet	002	Row	999	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [PD assigned to the obligor grade or pool].[Typed]

Sheet	002	Row	999	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

Template CR IRB 3

[PD assigned to the obligor grade or pool].[Typed]

Sheet	002	Row	999	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[PD assigned to the obligor grade or pool].[Typed]

Sheet	002	Row	999	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

Sheet	002	Row	999	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

Sheet	002	Row	999	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Main category].[Off balance sheet exposures subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

Sheet	002	Row	999	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

Sheet	002	Row	999	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Main category].[Off balance sheet exposures subject to credit risk]

Template CR IRB 3

[Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]

Sheet 002 Row 999 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]

Sheet 002 Row 999 Column 131 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

Sheet 002 Row 999 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]

Sheet 002 Row 999 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]

Sheet 002 Row 999 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]

Template CR IRB 3

[Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]

Sheet 002 Row 999 Column 221 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

Sheet 002 Row 999 Column 230 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]

Sheet 002 Row 999 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]

Sheet 002 Row 999 Column 241 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

Sheet 002 Row 999 Column 260 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]

Sheet 002 Row 999 Column 270 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

Template CR IRB 3

[Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]

Sheet 002 **Row 999** **Column 280** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]

Sheet 003 **Row 999** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 999** **Column 031** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 999** **Column 040** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 999** **Column 050** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Template CR IRB 3

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	999	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	999	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	999	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	999	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	999	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Main category].[Off balance sheet exposures subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Template CR IRB 3

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	999	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	999	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Main category].[Off balance sheet exposures subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	999	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	999	Column	131	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	999	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

Template CR IRB 3

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	999	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	999	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	999	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	999	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	999	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Template CR IRB 3

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	999	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	999	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	999	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	999	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	003	Row	999	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Maturity value (days)]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Template CR IRB 3

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 999** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 999** **Column 241** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 999** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]

[Amount type].[Expected loss amount]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 999** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 003 **Row 999** **Column 280** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 999** **Column 030** **Data Typ** Monetary **Period Type** Stock

Template CR IRB 3

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 999** **Column 031** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 999** **Column 040** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Guarantees - Substitution effect]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 999** **Column 050** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 999** **Column 060** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 **Row 999** **Column 070** **Data Typ** Monetary **Period Type** Stock

Template CR IRB 3

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	999	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	999	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	999	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	999	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	999	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]

Template CR IRB 3

[Main category].[Instruments subject to credit risk]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	999	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	999	Column	131	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	999	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	999	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	999	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR IRB 3

[Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 999 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 999 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 999 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 999 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet 004 Row 999 Column 210 Data Typ Monetary Period Type Stock

Template CR IRB 3

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	999	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	999	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	999	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	999	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	999	Column	241	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]

Template CR IRB 3

[Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	999	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	999	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	004	Row	999	Column	280	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on central governments and central banks]

Sheet	005	Row	999	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	999	Column	031	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Template CR IRB 3

[PD assigned to the obligor grade or pool].[Typed]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	999	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	999	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	999	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	999	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	999	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

Template CR IRB 3

[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	999	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	999	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Main category].[Off balance sheet exposures subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	999	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	999	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Main category].[Off balance sheet exposures subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	999	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]

Template CR IRB 3

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	999	Column	131	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	999	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	999	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	999	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	999	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

Template CR IRB 3

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	999	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	999	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	999	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	999	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	999	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

Template CR IRB 3

[Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	999	Column	221	Data Type	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	999	Column	230	Data Type	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	999	Column	240	Data Type	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	999	Column	241	Data Type	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	999	Column	260	Data Type	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]

Template CR IRB 3

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	999	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	005	Row	999	Column	280	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	999	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	999	Column	031	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	999	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	999	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template CR IRB 3

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	999	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	006	Row	999	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	006	Row	999	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	006	Row	999	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	006	Row	999	Column	100	Data Typ	Monetary	Period Type	Stock

Template CR IRB 3

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Main category].[Off balance sheet exposures subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	999	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	999	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Main category].[Off balance sheet exposures subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	999	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	999	Column	131	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	999	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR IRB 3

[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	999	Column	150	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	999	Column	160	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	999	Column	170	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	999	Column	180	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Real estate excluding inmovable property for which alternative treatment is used]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	999	Column	190	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

Template CR IRB 3

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 999 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 999 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 999 Column 220 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 999 Column 221 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet 006 Row 999 Column 230 Data Typ Integer Period Type Stock

Template CR IRB 3

[Base].[Memorandum items]
[Amount type].[Maturity value (days)]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	999	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	999	Column	241	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	999	Column	260	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	999	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	006	Row	999	Column	280	Data Typ	Integer	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	---------	--------------------	-------

[Base].[Memorandum items]
[Main category].[Instruments subject to credit risk]
[Prudential portfolio].[Banking book]

Template CR IRB 3

[Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on institutions]

Sheet	007	Row	999	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	999	Column	031	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	999	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	999	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	999	Column	060	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 3

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	999	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	999	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	999	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	999	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Main category].[Off balance sheet exposures subject to credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

Template CR IRB 3

[Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	999	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	999	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	999	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	999	Column	131	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	999	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR IRB 3

[Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	999	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	999	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	999	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	999	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]

Template CR IRB 3

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	999	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	999	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	999	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques double default treatment]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	999	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Instruments subject to credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	999	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

Template CR IRB 3

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	999	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	999	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	999	Column	241	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	999	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Template CR IRB 3

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	999	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	007	Row	999	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Main category].[Instruments subject to credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	999	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	999	Column	031	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	999	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Counterparty].[SME]

Template CR IRB 3

[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Guarantees - Substitution effect]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	999	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	999	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	999	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	999	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Template CR IRB 3

Sheet 008 **Row 999** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 999** **Column 100** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Main category].[Off balance sheet exposures subject to credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 999** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 999** **Column 120** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Main category].[Off balance sheet exposures subject to credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 **Row 999** **Column 130** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions]
[Counterparty].[SME]

Template CR IRB 3

[Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 999 Column 131 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 999 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 999 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 008 Row 999 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Template CR IRB 3

Sheet	008	Row	999	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	008	Row	999	Column	180	Data Typ	Monetary	Period Type	Stock

Sheet	008	Row	999	Column	190	Data Typ	Monetary	Period Type	Stock

Sheet	008	Row	999	Column	200	Data Typ	Monetary	Period Type	Stock

Sheet	008	Row	999	Column	210	Data Typ	Monetary	Period Type	Stock

Template CR IRB 3

[Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	999	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	999	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	999	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	999	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	999	Column	241	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 3

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	999	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	999	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	008	Row	999	Column	280	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	009	Row	999	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Template CR IRB 3

Sheet	009	Row	999	Column	031	Data Typ	Monetary	Period Type	Stock

Sheet	009	Row	999	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	009	Row	999	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	009	Row	999	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	009	Row	999	Column	070	Data Typ	Monetary	Period Type	Stock

Template CR IRB 3

[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	999	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	999	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	999	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	999	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	999	Column	120	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 3

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	999	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	999	Column	131	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	999	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	999	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]

Template CR IRB 3

[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	999	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	999	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	999	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	999	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
[PD assigned to the obligor grade or pool].[Typed]

Template CR IRB 3

[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	999	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	999	Column	241	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	999	Column	260	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	999	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	009	Row	999	Column	280	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

Template CR IRB 3

[Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	999	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	999	Column	031	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	999	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	999	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [PD assigned to the obligor grade or pool].[Typed]

Template CR IRB 3

[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	999	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	999	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	999	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	999	Column	131	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Template CR IRB 3

Sheet 010 **Row 999** **Column 140** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 **Row 999** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 **Row 999** **Column 160** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 **Row 999** **Column 170** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet 010 **Row 999** **Column 180** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]

Template CR IRB 3

[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	999	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	999	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	999	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	999	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]

Template CR IRB 3

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	999	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Risk adjustments and provisions]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	010	Row	999	Column	280	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates -specialised lending]

Sheet	011	Row	999	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	999	Column	031	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	999	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

Template CR IRB 3

[Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	999	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	999	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	999	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	999	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Template CR IRB 3

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	999	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	999	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Main category].[Off balance sheet exposures subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	999	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	999	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Main category].[Off balance sheet exposures subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	999	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

Template CR IRB 3

[Main category].[Securities financing transactions and Derivatives & long settlement transactions]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	999	Column	131	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	999	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	999	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	999	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

Template CR IRB 3

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	999	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	999	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	999	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	999	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	999	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR IRB 3

[Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	999	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	999	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	999	Column	230	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	011	Row	999	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]

Template CR IRB 3

[Approach].[Foundation IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	999	Column	031	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	999	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	999	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	999	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	999	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template CR IRB 3

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	999	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	999	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	999	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	999	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]

Template CR IRB 3

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	999	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Main category].[Off balance sheet exposures subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	999	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	999	Column	131	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	999	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Foundation IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	999	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR IRB 3

[Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	999	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	999	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	999	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	999	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]

Template CR IRB 3

[Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 999** **Column 200** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 999** **Column 210** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 999** **Column 220** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 999** **Column 221** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Foundation IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet 012 **Row 999** **Column 230** **Data Typ** Integer **Period Type** Stock

Template CR IRB 3

[Base].[Memorandum items]
[Amount type].[Maturity value (days)]
[Main category].[Instruments subject to credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	999	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	999	Column	241	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	999	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	999	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Foundation IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]

Template CR IRB 3

[Exposure class].[IRB Claims or contingent claims on corporates other than specialised lending]

Sheet	012	Row	999	Column	280	Data Typ	Integer	Period Type	Stock

Sheet	013	Row	999	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	013	Row	999	Column	031	Data Typ	Monetary	Period Type	Stock

Sheet	013	Row	999	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	013	Row	999	Column	050	Data Typ	Monetary	Period Type	Stock

Template CR IRB 3

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 Row 999 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 Row 999 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 Row 999 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 Row 999 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 Row 999 Column 100 Data Typ Monetary Period Type Stock

Template CR IRB 3

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	999	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	999	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	999	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	999	Column	131	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]

Template CR IRB 3

[Approach].[Advanced IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	999	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - LGD adjustment effect]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	999	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	999	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	999	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Template CR IRB 3

Sheet 013 **Row 999** **Column 180** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 999** **Column 190** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 999** **Column 200** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 999** **Column 210** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[CRM techniques double default treatment]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 999** **Column 220** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Exposure weighted average LGD]
[Main category].[Instruments subject to credit risk]

Template CR IRB 3

[Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 999** **Column 221** **Data Typ** Percentage **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 999** **Column 230** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 999** **Column 240** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 999** **Column 241** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet 013 **Row 999** **Column 260** **Data Typ** Monetary **Period Type** Stock

Template CR IRB 3

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	999	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	013	Row	999	Column	280	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	999	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	999	Column	031	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Template CR IRB 3

Sheet	014	Row	999	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	014	Row	999	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	014	Row	999	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	014	Row	999	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	014	Row	999	Column	080	Data Typ	Monetary	Period Type	Stock

Template CR IRB 3

[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	999	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	999	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Main category].[Off balance sheet exposures subject to credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	999	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	999	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Main category].[Off balance sheet exposures subject to credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	999	Column	130	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 3

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	999	Column	131	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	999	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	999	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	999	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]

Template CR IRB 3

[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	999	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	999	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	999	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	999	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amount used for LGD adjustment]
[Main category].[Instruments subject to credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
[PD assigned to the obligor grade or pool].[Typed]

Template CR IRB 3

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	999	Column	241	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	999	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Expected loss amount]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	999	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Risk adjustments and provisions]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	014	Row	999	Column	280	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims secured by immovable property]

Sheet	015	Row	999	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]

Template CR IRB 3

[Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	999	Column	031	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	999	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	999	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	999	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

Template CR IRB 3

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	999	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	999	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	999	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	999	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Main category].[Off balance sheet exposures subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	999	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR IRB]]

[Main category].[Instruments subject to credit risk]

Template CR IRB 3

[Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 999 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 999 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 999 Column 131 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 Row 999 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]

Template CR IRB 3

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	999	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	999	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	999	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	999	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	999	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Amount used for LGD adjustment]

Template CR IRB 3

[Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	999	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	999	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	999	Column	220	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	999	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]

Template CR IRB 3

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet	015	Row	999	Column	230	Data Typ	Integer	Period Type	Stock

Sheet	015	Row	999	Column	240	Data Typ	Monetary	Period Type	Stock

Sheet	015	Row	999	Column	241	Data Typ	Monetary	Period Type	Stock

Sheet	015	Row	999	Column	260	Data Typ	Monetary	Period Type	Stock

Sheet	015	Row	999	Column	270	Data Typ	Monetary	Period Type	Stock

Template CR IRB 3

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 015 **Row 999** **Column 280** **Data Typ** Integer **Period Type** Stock

[Base].[Memorandum items]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims qualifying revolving]

Sheet 016 **Row 999** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 **Row 999** **Column 031** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 **Row 999** **Column 040** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 **Row 999** **Column 050** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

Template CR IRB 3

[Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	999	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	999	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	999	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	999	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Template CR IRB 3

[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	999	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure after crm substitution effects pre conversion factors [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Main category].[Off balance sheet exposures subject to credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	999	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	999	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Main category].[Off balance sheet exposures subject to credit risk]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	999	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]
[Main category].[Instruments subject to credit risk]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	999	Column	131	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR IRB]]

Template CR IRB 3

[Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 999 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 999 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 999 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 016 Row 999 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]

Template CR IRB 3

[CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	999	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	999	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	999	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	999	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	999	Column	220	Data Typ	Percentage	Period Type	Stock
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Template CR IRB 3

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	999	Column	221	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	999	Column	230	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	999	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	999	Column	241	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]

Template CR IRB 3

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	016	Row	999	Column	260	Data Typ	Monetary	Period Type	Stock

Sheet	016	Row	999	Column	270	Data Typ	Monetary	Period Type	Stock

Sheet	016	Row	999	Column	280	Data Typ	Integer	Period Type	Stock

Sheet	017	Row	999	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	017	Row	999	Column	031	Data Typ	Monetary	Period Type	Stock

Template CR IRB 3

[Approach].[Advanced IRB Approach]

[PD assigned to the obligor grade or pool].[Typed]

[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	999	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	999	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	999	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	999	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR IRB]]

[Main category].[Instruments subject to credit risk]

[Counterparty].[Counterparties other than SME]

[Prudential portfolio].[Banking book]

[Approach].[Advanced IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[PD assigned to the obligor grade or pool].[Typed]

[Exposure class].[IRB Retail claims or contingent retail claims - other]

Template CR IRB 3

Sheet	017	Row	999	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	017	Row	999	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	017	Row	999	Column	100	Data Typ	Monetary	Period Type	Stock

Sheet	017	Row	999	Column	110	Data Typ	Monetary	Period Type	Stock

Sheet	017	Row	999	Column	120	Data Typ	Monetary	Period Type	Stock

Template CR IRB 3

[Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	999	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	999	Column	131	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR IRB]]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	999	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Guarantees - LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	999	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	999	Column	160	Data Typ	Monetary	Period Type	Stock
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Template CR IRB 3

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Life insurance policies pledged to the lending institutions LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	999	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Financial collateral LGD adjustment effect]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	999	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Real estate excluding immovable property for which alternative treatment is used]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	999	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Other physical collateral eligible for CRM under IRB approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	999	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]

Template CR IRB 3

[Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[Receivables eligible for CRM under IRB approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 999 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amount used for LGD adjustment]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [CRM Effects/Collateral].[CRM techniques double default treatment]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 999 Column 220 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 999 Column 221 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 999 Column 230 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Maturity value (days)]
 [Main category].[Instruments subject to credit risk]
 [Counterparty].[Counterparties other than SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Advanced IRB Approach]
 [PD assigned to the obligor grade or pool].[Typed]
 [Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet 017 Row 999 Column 240 Data Typ Monetary Period Type Stock

Template CR IRB 3

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	999	Column	241	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Counterparty (large regulated financial entities)].[Large regulated financial entities and unregulated financial entities]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	999	Column	260	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Expected loss amount]
[Main category].[Instruments subject to credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	999	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Risk adjustments and provisions]
[Main category].[Instruments subject to credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Sheet	017	Row	999	Column	280	Data Typ	Integer	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	---------	--------------------	-------

[Base].[Memorandum items]
[Main category].[Instruments subject to credit risk]
[Counterparty].[Counterparties other than SME]
[Prudential portfolio].[Banking book]
[Approach].[Advanced IRB Approach]
[PD assigned to the obligor grade or pool].[Typed]
[Exposure class].[IRB Retail claims or contingent retail claims - other]

Template CR IRB GB

Sheet	999	Row	010	Column	010	Data Typ	Percentage	Period Type	Stock

Sheet	999	Row	010	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	010	Column	030	Data Typ	Percentage	Period Type	Stock

Sheet	999	Row	020	Column	010	Data Typ	Percentage	Period Type	Stock

Sheet	999	Row	020	Column	020	Data Typ	Monetary	Period Type	Stock

Template CR IRB GB

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Country where the exposure is generated].[Key dimension]

Sheet	999	Row	020	Column	030	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Instrument subject to credit risk]

[Type of risk].[Credit and counterparty risk, and free deliveries]

[Impairment status].[Defaulted exposures]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Country where the exposure is generated].[Key dimension]

Sheet	999	Row	030	Column	010	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Instrument subject to credit risk]

[Type of risk].[Credit and counterparty risk, and free deliveries]

[Counterparty].[Central banks]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Country where the exposure is generated].[Key dimension]

Sheet	999	Row	030	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instrument subject to credit risk]

[Type of risk].[Credit and counterparty risk, and free deliveries]

[Counterparty].[Central banks]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Country where the exposure is generated].[Key dimension]

Sheet	999	Row	030	Column	030	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Instrument subject to credit risk]

[Type of risk].[Credit and counterparty risk, and free deliveries]

[Counterparty].[Central banks]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Country where the exposure is generated].[Key dimension]

Template CR IRB GB

Sheet	999	Row	040	Column	010	Data Typ	Percentage	Period Type	Stock

Sheet	999	Row	040	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	040	Column	030	Data Typ	Percentage	Period Type	Stock

Sheet	999	Row	050	Column	010	Data Typ	Percentage	Period Type	Stock

Sheet	999	Row	050	Column	020	Data Typ	Monetary	Period Type	Stock

Template CR IRB GB

[Main category].[Instrument subject to credit risk]
 [Type of risk].[Credit and counterparty risk, and free deliveries]
 [Counterparty].[Credit institutions]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Country where the exposure is generated].[Key dimension]

Sheet	999	Row	050	Column	030	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instrument subject to credit risk]
 [Type of risk].[Credit and counterparty risk, and free deliveries]
 [Counterparty].[Credit institutions]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Country where the exposure is generated].[Key dimension]

Sheet	999	Row	060	Column	010	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[Instrument subject to credit risk]
 [Type of risk].[Credit and counterparty risk, and free deliveries]
 [Counterparty].[Other financial corporations]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Country where the exposure is generated].[Key dimension]

Sheet	999	Row	060	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[Instrument subject to credit risk]
 [Type of risk].[Credit and counterparty risk, and free deliveries]
 [Counterparty].[Other financial corporations]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Country where the exposure is generated].[Key dimension]

Sheet	999	Row	060	Column	030	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[Instrument subject to credit risk]
 [Type of risk].[Credit and counterparty risk, and free deliveries]
 [Counterparty].[Other financial corporations]
 [Prudential portfolio].[Banking book]

Template CR IRB GB

[Approach].[IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Country where the exposure is generated].[Key dimension]

Sheet	999	Row	070	Column	010	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Instrument subject to credit risk]

[Type of risk].[Credit and counterparty risk, and free deliveries]

[Counterparty].[Corporates]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Country where the exposure is generated].[Key dimension]

Sheet	999	Row	070	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Instrument subject to credit risk]

[Type of risk].[Credit and counterparty risk, and free deliveries]

[Counterparty].[Corporates]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Country where the exposure is generated].[Key dimension]

Sheet	999	Row	070	Column	030	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Instrument subject to credit risk]

[Type of risk].[Credit and counterparty risk, and free deliveries]

[Counterparty].[Corporates]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Country where the exposure is generated].[Key dimension]

Sheet	999	Row	080	Column	010	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Instrument subject to credit risk]

[Type of risk].[Credit and counterparty risk, and free deliveries]

[Counterparty].[Retail]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Country where the exposure is generated].[Key dimension]

Template CR IRB GB

Sheet	999	Row	080	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	080	Column	030	Data Typ	Percentage	Period Type	Stock

Sheet	999	Row	090	Column	010	Data Typ	Percentage	Period Type	Stock

Sheet	999	Row	090	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	090	Column	030	Data Typ	Percentage	Period Type	Stock

Template CR IRB GB

[Main category].[Instrument subject to credit risk]

[Type of risk].[Credit and counterparty risk, and free deliveries]

[Counterparty].[Counterparties other than central banks, general governments, credit institutions, other financial corporations, corporates and reta

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Country where the exposure is generated].[Key dimension]

Sheet	999	Row	100	Column	010	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Country where the exposure is generated].[Key dimension]

Sheet	999	Row	100	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Country where the exposure is generated].[Key dimension]

Sheet	999	Row	100	Column	030	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Country where the exposure is generated].[Key dimension]

Sheet	999	Row	110	Column	010	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Country where the exposure is generated].[Key dimension]

[Type of credit protection].[Secured by commercial real state]

Template CR IRB GB

Sheet	999	Row	110	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	110	Column	030	Data Typ	Percentage	Period Type	Stock

Sheet	999	Row	120	Column	010	Data Typ	Percentage	Period Type	Stock

Sheet	999	Row	120	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	120	Column	030	Data Typ	Percentage	Period Type	Stock

Template CR IRB GB

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
[Type of risk].[Credit risk and free deliveries]
[Counterparty].[Corporate SME and retail SME]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Country where the exposure is generated].[Key dimension]

Sheet	999	Row	130	Column	010	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
[Amount type].[PD assigned to the obligor grade or pool]
[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
[Type of risk].[Credit risk and free deliveries]
[Counterparty].[Central banks]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Country where the exposure is generated].[Key dimension]

Sheet	999	Row	130	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR IRB]]
[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
[Type of risk].[Credit risk and free deliveries]
[Counterparty].[Central banks]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Country where the exposure is generated].[Key dimension]

Sheet	999	Row	130	Column	030	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Exposure weighted average LGD]
[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
[Type of risk].[Credit risk and free deliveries]
[Counterparty].[Central banks]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
[Country where the exposure is generated].[Key dimension]

Sheet	999	Row	140	Column	010	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
[Amount type].[PD assigned to the obligor grade or pool]
[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
[Type of risk].[Credit risk and free deliveries]
[Counterparty].[General governments]
[Prudential portfolio].[Banking book]

Template CR IRB GB

[Approach].[IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Country where the exposure is generated].[Key dimension]

Sheet	999	Row	140	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk and free deliveries]

[Counterparty].[General governments]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Country where the exposure is generated].[Key dimension]

Sheet	999	Row	140	Column	030	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk and free deliveries]

[Counterparty].[General governments]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Country where the exposure is generated].[Key dimension]

Sheet	999	Row	150	Column	010	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk and free deliveries]

[Counterparty].[Credit institutions]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Country where the exposure is generated].[Key dimension]

Sheet	999	Row	150	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk and free deliveries]

[Counterparty].[Credit institutions]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Country where the exposure is generated].[Key dimension]

Template CR IRB GB

Sheet	999	Row	150	Column	030	Data Typ	Percentage	Period Type	Stock

Sheet	999	Row	160	Column	010	Data Typ	Percentage	Period Type	Stock

Sheet	999	Row	160	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	160	Column	030	Data Typ	Percentage	Period Type	Stock

Sheet	999	Row	170	Column	010	Data Typ	Percentage	Period Type	Stock

Template CR IRB GB

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk and free deliveries]
 [Counterparty].[Corporates]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Country where the exposure is generated].[Key dimension]

Sheet	999	Row	170	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk and free deliveries]
 [Counterparty].[Corporates]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Country where the exposure is generated].[Key dimension]

Sheet	999	Row	170	Column	030	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Exposure weighted average LGD]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk and free deliveries]
 [Counterparty].[Corporates]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Country where the exposure is generated].[Key dimension]

Sheet	999	Row	180	Column	010	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[PD assigned to the obligor grade or pool]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk and free deliveries]
 [Counterparty].[Corporate SME]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]
 [Country where the exposure is generated].[Key dimension]

Sheet	999	Row	180	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR IRB]]
 [Main category].[On balance sheet exposures subject to credit risk for SA and IRB]
 [Type of risk].[Credit risk and free deliveries]
 [Counterparty].[Corporate SME]
 [Prudential portfolio].[Banking book]

Template CR IRB GB

[Approach].[IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Country where the exposure is generated].[Key dimension]

Sheet	999	Row	180	Column	030	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk and free deliveries]

[Counterparty].[Corporate SME]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Country where the exposure is generated].[Key dimension]

Sheet	999	Row	190	Column	010	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk and free deliveries]

[Counterparty].[Retail]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Country where the exposure is generated].[Key dimension]

Sheet	999	Row	190	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk and free deliveries]

[Counterparty].[Retail]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Country where the exposure is generated].[Key dimension]

Sheet	999	Row	190	Column	030	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[On balance sheet exposures subject to credit risk for SA and IRB]

[Type of risk].[Credit risk and free deliveries]

[Counterparty].[Retail]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Country where the exposure is generated].[Key dimension]

Template CR IRB GB

Sheet	999	Row	200	Column	010	Data Typ	Percentage	Period Type	Stock

Sheet	999	Row	200	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	200	Column	030	Data Typ	Percentage	Period Type	Stock

Sheet	999	Row	210	Column	010	Data Typ	Percentage	Period Type	Stock

Sheet	999	Row	210	Column	020	Data Typ	Monetary	Period Type	Stock

Template CR IRB GB

[Type of risk].[Credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Country where the exposure is generated].[Key dimension]

Sheet	999	Row	210	Column	030	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Country where the exposure is generated].[Key dimension]

Sheet	999	Row	220	Column	010	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[PD assigned to the obligor grade or pool]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Country where the exposure is generated].[Key dimension]

[Type of credit protection].[Secured by commercial real state]

Sheet	999	Row	220	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR IRB]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Country where the exposure is generated].[Key dimension]

[Type of credit protection].[Secured by commercial real state]

Sheet	999	Row	220	Column	030	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Exposure weighted average LGD]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Risk weighted exposure calculated using PD, LGD and M, excluding dilution risk]

[Country where the exposure is generated].[Key dimension]

[Type of credit protection].[Secured by commercial real state]

Template CR SA Details

Sheet	001	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Financial collateral simple method]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	010	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral wiith substitution effect]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	010	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	010	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	010	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	010	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SA Details

[Amount type].[CRM Volatility adjustment to the exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	010	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	010	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Volatility and maturity adjustments [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	010	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	010	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	010	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SA Details

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	010	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	010	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	010	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	010	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	010	Column	500	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

Template CR SA Details

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	020	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Counterparty].[Default funds [CR SA]]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	020	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	020	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Financial collateral simple method]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	020	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral wiith substitution effect]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	020	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	020	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

Template CR SA Details

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	020	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	020	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Volatility adjustment to the exposure [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	020	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	020	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Volatility and maturity adjustments [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	020	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	020	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	020	Column	500	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	030	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Template CR SA Details

Sheet	001	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	030	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	030	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	030	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	030	Column	090	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	030	Column	100	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	030	Column	110	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	030	Column	120	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	030	Column	130	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	030	Column	140	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

Sheet	001	Row	030	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	030	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	030	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	030	Column	180	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	030	Column	190	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

Sheet	001	Row	030	Column	200	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	030	Column	500	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	040	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	040	Column	050	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 040 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 040 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Financial collateral simple method]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 040 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral wiith substitution effect]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 040 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 040 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template CR SA Details

[Amount type].[CRM substitution effects Inflows [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 040 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 040 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM Volatility adjustment to the exposure [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 040 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 040 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM Volatility and maturity adjustments [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 040 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

Template CR SA Details

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 040 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 040 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 040 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 040 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 040 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

Template CR SA Details

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 040 Column 210 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 040 Column 500 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 050 Column 010 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 050 Column 030 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 060 Column 010 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

Template CR SA Details

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	070	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	070	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	070	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	070	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Template CR SA Details

Sheet	001	Row	070	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	070	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	070	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	070	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	070	Column	100	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

Sheet	001	Row	070	Column	110	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	070	Column	120	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	070	Column	130	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	070	Column	140	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	070	Column	150	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

Sheet	001	Row	070	Column	200	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	070	Column	210	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	070	Column	500	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	070	Column	510	Data Typ	Integer	Period Type	Stock

Sheet	001	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	080	Column	030	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 080 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 080 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 080 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 080 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Financial collateral simple method]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 080 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

Template CR SA Details

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral with substitution effect]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	080	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	080	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	080	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	080	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Volatility adjustment to the exposure [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	080	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 080 Column 140 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[CRM Volatility and maturity adjustments [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 080 Column 150 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 080 Column 200 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 080 Column 210 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 080 Column 500 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Details

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	080	Column	510	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Number of counterparties]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	090	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	090	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	090	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	090	Column	060	Data Typ	Monetary	Period Type	Stock
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Template CR SA Details

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	090	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Financial collateral simple method]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	090	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral wiith substitution effect]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	090	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	090	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	090	Column	110	Data Typ	Monetary	Period Type	Stock
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Template CR SA Details

[Base].[Exposures]

[Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 090 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM Volatility adjustment to the exposure [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 090 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 090 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM Volatility and maturity adjustments [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 090 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 090 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template CR SA Details

[Amount type].[Exposure value [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	090	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	090	Column	500	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	090	Column	510	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Number of counterparties]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	100	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	100	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	100	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	100	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	100	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Financial collateral simple method]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	100	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

Template CR SA Details

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral with substitution effect]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	100	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	100	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	100	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	100	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Volatility adjustment to the exposure [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	100	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Details

Sheet	001	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	110	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	110	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	110	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	110	Column	160	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Risk weights].[0%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	110	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[0%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	110	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[0%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	110	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[0%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	110	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	110	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

Template CR SA Details

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 110 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 120 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 120 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 120 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

[Use of external ratings].[Rated exposure]

Template CR SA Details

[Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[2%]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	130	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[2%]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	130	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[2%]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	130	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[2%]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	130	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[2%]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Template CR SA Details

Sheet	001	Row	130	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	130	Column	180	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	130	Column	190	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	130	Column	200	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	130	Column	210	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[2%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 130 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[2%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 140 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 140 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 140 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 140 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

Template CR SA Details

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	140	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[10%]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	140	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[10%]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	140	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[10%]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	140	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]

Template CR SA Details

[Risk weights].[10%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	140	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	140	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	140	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	150	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	150	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	150	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	150	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	150	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	150	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Details

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	150	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	150	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	150	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	150	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

Template CR SA Details

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	150	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	151	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	151	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	151	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	151	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template CR SA Details

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	151	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	151	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	151	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	151	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR SA Details

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[10%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	151	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	151	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	151	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	160	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 160 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 160 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 160 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 160 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[20%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 160 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

Template CR SA Details

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[20%]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	160	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[20%]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	160	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[20%]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	160	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	160	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]

Template CR SA Details

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	160	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	170	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	170	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	170	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	170	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

Template CR SA Details

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	170	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	170	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	170	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	170	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[20%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	170	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	170	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	170	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	171	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Details

[Risk weights].[20%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	171	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	171	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	171	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	171	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[20%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Template CR SA Details

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	171	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	180	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	180	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	180	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Details

[Risk weights].[35%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	180	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[35%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	180	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[35%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	180	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[35%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	180	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[35%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	180	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

Template CR SA Details

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[35%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	180	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[35%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	180	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[35%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	180	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[35%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	190	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[35%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Template CR SA Details

Sheet	001	Row	190	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	190	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	190	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	190	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	190	Column	170	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	190	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	200	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	200	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	200	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Template CR SA Details

Sheet	001	Row	200	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	200	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	200	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	200	Column	180	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	200	Column	190	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[50%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	200	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	200	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	200	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	210	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	210	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template CR SA Details

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	210	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	210	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	210	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[50%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	210	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[50%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	210	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[50%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	210	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[50%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	210	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	210	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	210	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	211	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	211	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	211	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

Template CR SA Details

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[70%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	230	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[70%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	230	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[70%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	230	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[70%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	230	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Details

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[70%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	230	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[70%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	230	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[70%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	230	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[70%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	240	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[70%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	240	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

Template CR SA Details

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[70%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	240	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[70%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	240	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[70%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	240	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[70%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	240	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]

Template CR SA Details

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[70%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	240	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[70%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	240	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[70%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	250	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[75%]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	250	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[75%]

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[75%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	250	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[75%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	250	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[75%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	250	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[75%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	250	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[75%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	260	Column	010	Data Typ	Monetary	Period Type	Stock
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Template CR SA Details

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	260	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	260	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	260	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	260	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[100%]

Template CR SA Details

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 260 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 280 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 280 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 280 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Template CR SA Details

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[100%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	280	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	280	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	280	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	281	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	281	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	281	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	281	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	281	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]

Template CR SA Details

[Risk weights].[100%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	281	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[100%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	281	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[100%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	281	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[100%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	281	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

Template CR SA Details

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	281	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	281	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	300	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	300	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	300	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

Template CR SA Details

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	300	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	300	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[150%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	300	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[150%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	300	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[150%]

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Items associated with a particular high risk].[Items associated with a particular high risk]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 320 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Items associated with a particular high risk].[Items associated with a particular high risk]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 320 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Items associated with a particular high risk].[Items associated with a particular high risk]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 320 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Items associated with a particular high risk].[Items associated with a particular high risk]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 Row 320 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[150%]

Template CR SA Details

[Items associated with a particular high risk]. [Items associated with a particular high risk]

[Exposure class]. [SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	320	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base]. [Exposures]

[Amount type]. [Fully adjusted exposure value (E*) [CR SA]]

[Main category]. [Instruments subject to credit risk]

[Type of risk]. [Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio]. [Banking book]

[Approach]. [Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items]. [20%]

[Risk weights]. [150%]

[Items associated with a particular high risk]. [Items associated with a particular high risk]

[Exposure class]. [SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	320	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base]. [Exposures]

[Amount type]. [Fully adjusted exposure value (E*) [CR SA]]

[Main category]. [Instruments subject to credit risk]

[Type of risk]. [Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio]. [Banking book]

[Approach]. [Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items]. [50%]

[Risk weights]. [150%]

[Items associated with a particular high risk]. [Items associated with a particular high risk]

[Exposure class]. [SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	320	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base]. [Exposures]

[Amount type]. [Fully adjusted exposure value (E*) [CR SA]]

[Main category]. [Instruments subject to credit risk]

[Type of risk]. [Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio]. [Banking book]

[Approach]. [Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items]. [100%]

[Risk weights]. [150%]

[Items associated with a particular high risk]. [Items associated with a particular high risk]

[Exposure class]. [SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	320	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base]. [Exposures]

[Amount type]. [Exposure value [CR SA]]

[Main category]. [Instruments subject to credit risk]

[Type of risk]. [Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio]. [Banking book]

[Approach]. [Standardised Approach - Exposures other than securitisation]

[Risk weights]. [150%]

[Items associated with a particular high risk]. [Items associated with a particular high risk]

Template CR SA Details

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	330	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	330	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[150%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	330	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[150%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	330	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[150%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	330	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[150%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	330	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	330	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	330	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

Template CR SA Details

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	331	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	331	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	331	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	331	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Template CR SA Details

Sheet	001	Row	331	Column	200	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	331	Column	210	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	331	Column	500	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	340	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	340	Column	030	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[250%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 **Row 340** **Column 040** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[250%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 **Row 340** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[250%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 **Row 340** **Column 160** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[250%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 **Row 340** **Column 170** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[250%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet 001 **Row 340** **Column 180** **Data Typ** Monetary **Period Type** Stock

Template CR SA Details

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[250%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	340	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[250%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	340	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[250%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	340	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[250%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	340	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Details

[Risk weights].[250%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	350	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[1250%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	350	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[1250%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	350	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[1250%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	350	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[1250%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	350	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[1250%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	350	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[1250%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	350	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[1250%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	350	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[1250%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	350	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[1250%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Template CR SA Details

Sheet	001	Row	350	Column	210	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	350	Column	500	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	360	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	360	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	360	Column	040	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Risk weights].[Risk weights other for CR SA]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	360	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	360	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[Risk weights other for CR SA]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	360	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[Risk weights other for CR SA]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	360	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[Risk weights other for CR SA]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	360	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

Template CR SA Details

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[Risk weights other for CR SA]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	360	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	360	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	360	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	370	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Template CR SA Details

Sheet	001	Row	370	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	370	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	370	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	370	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	001	Row	370	Column	170	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	370	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	370	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	370	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	370	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	370	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	371	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	371	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	371	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]

Template CR SA Details

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	371	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	371	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	371	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	371	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

Template CR SA Details

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	371	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	371	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	371	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	001	Row	371	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks; regional governments or local authorities and public sec

Sheet	002	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template CR SA Details

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

Template CR SA Details

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	010	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral wiith substitution effect]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	010	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	010	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	010	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	010	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Volatility adjustment to the exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 010 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 010 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Volatility and maturity adjustments [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 010 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 010 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 010 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	010	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	010	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	010	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	010	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	010	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	020	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Counterparty].[Default funds [CR SA]]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Details

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	020	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	020	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Financial collateral simple method]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	020	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral with substitution effect]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	020	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	020	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

Template CR SA Details

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	020	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	020	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Volatility adjustment to the exposure [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	020	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	020	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Volatility and maturity adjustments [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	020	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Details

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	020	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	020	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	030	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR SA Details

[Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	030	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	030	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	030	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral with substitution effect]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	030	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	030	Column	100	Data Typ	Monetary	Period Type	Stock
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Template CR SA Details

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR SA]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	030	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	030	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Volatility adjustment to the exposure [CR SA]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	030	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	030	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Volatility and maturity adjustments [CR SA]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	030	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR SA Details

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	030	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	030	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	030	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	030	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	030	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR SA Details

[Amount type].[Exposure value [CR SA]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	030	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	040	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	040	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	040	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	040	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Financial collateral simple method]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	040	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral with substitution effect]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	040	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	040	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

Template CR SA Details

[Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 040 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 040 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Volatility adjustment to the exposure [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 040 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 040 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Volatility and maturity adjustments [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 040 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 040 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 040 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 040 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 040 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 040 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	040	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	040	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	050	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	060	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Template CR SA Details

Sheet	002	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	070	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	070	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	070	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	070	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	070	Column	060	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 070 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 070 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral wiith substitution effect]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 070 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 070 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR SA]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 070 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template CR SA Details

[Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 070 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Volatility adjustment to the exposure [CR SA]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 070 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 070 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Volatility and maturity adjustments [CR SA]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 070 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 070 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]

Template CR SA Details

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 070 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 070 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 070 Column 510 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of counterparties]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 080 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 080 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]

Template CR SA Details

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 **Row 080** **Column 040** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 **Row 080** **Column 050** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 **Row 080** **Column 060** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 **Row 080** **Column 070** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Financial collateral simple method]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 **Row 080** **Column 080** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Details

[CRM Effects/Collateral].[Funded credit protection other than financial collateral wiith substitution effect]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	080	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	080	Column	100	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	080	Column	110	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	080	Column	120	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	080	Column	130	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 **Row 080** **Column 140** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[CRM Volatility and maturity adjustments [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 **Row 080** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 **Row 080** **Column 200** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 **Row 080** **Column 210** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 **Row 080** **Column 500** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 **Row 080** **Column 510** **Data Typ** Integer **Period Type** Stock

Template CR SA Details

[Base].[Memorandum items]
 [Amount type].[Number of counterparties]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	090	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	090	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	090	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	090	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]

Template CR SA Details

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 090 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 090 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral wiith substitution effect]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 090 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 090 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 090 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]

Template CR SA Details

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 090 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM Volatility adjustment to the exposure [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 090 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 090 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM Volatility and maturity adjustments [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 090 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 090 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

Template CR SA Details

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	090	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	090	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	090	Column	510	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Number of counterparties]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	100	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Details

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	100	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	100	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	100	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	100	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Financial collateral simple method]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	100	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral with substitution effect]

Template CR SA Details

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	100	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	100	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	100	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	100	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Volatility adjustment to the exposure [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	100	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Template CR SA Details

Sheet	002	Row	100	Column	140	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	100	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	100	Column	200	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	100	Column	210	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	100	Column	500	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 110 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 110 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 110 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 110 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[0%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Template CR SA Details

Sheet	002	Row	110	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	110	Column	180	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	110	Column	190	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	110	Column	200	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	110	Column	210	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	110	Column	500	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	120	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	120	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	120	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Template CR SA Details

Sheet	002	Row	120	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	120	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	120	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	120	Column	180	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	120	Column	190	Data Typ	Monetary	Period Type	Stock
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Template CR SA Details

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[0%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 **Row 120** **Column 200** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 **Row 120** **Column 210** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 **Row 120** **Column 500** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 **Row 130** **Column 010** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[2%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 130 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[2%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 130 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[2%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 130 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[2%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 130 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[2%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 130 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template CR SA Details

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[2%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	130	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[2%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	130	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[2%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	130	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[2%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	130	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Details

[Risk weights].[2%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	130	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[2%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	140	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	140	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	140	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	140	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	140	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[10%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	140	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[10%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	140	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[10%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	140	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[10%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Template CR SA Details

Sheet	002	Row	140	Column	200	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	140	Column	210	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	140	Column	500	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	150	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	150	Column	030	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 150 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 150 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 150 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 150 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[10%]

Template CR SA Details

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	150	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	150	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	150	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	150	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Template CR SA Details

Sheet	002	Row	150	Column	500	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	151	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	151	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	151	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	151	Column	150	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 151 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 151 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 151 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 151 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	151	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	151	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	151	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	160	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Details

[Risk weights].[20%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	160	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	160	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	160	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	160	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[20%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	160	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Details

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[20%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 160 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[20%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 160 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[20%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 160 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 160 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 160 Column 500 Data Typ Monetary Period Type Stock

Template CR SA Details

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	170	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	170	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	170	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	170	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]

Template CR SA Details

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	170	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[20%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	170	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[20%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	170	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[20%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	170	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Details

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[20%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 170 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 170 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 170 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 171 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Template CR SA Details

Sheet	002	Row	171	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	171	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	171	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	171	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	171	Column	170	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	171	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	171	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	171	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	171	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 171 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 180 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 180 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 180 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Template CR SA Details

Sheet	002	Row	180	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	180	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	180	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	180	Column	180	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	180	Column	190	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[35%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 180 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[35%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 180 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[35%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 180 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[35%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 190 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[35%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 190 Column 030 Data Typ Monetary Period Type Stock

Template CR SA Details

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	190	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	190	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	190	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	190	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	190	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	190	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	190	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	190	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[35%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	190	Column	500	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[35%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	200	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	200	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	200	Column	040	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	200	Column	150	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

Template CR SA Details

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	200	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[50%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	200	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[50%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	200	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[50%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	200	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]

Template CR SA Details

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[50%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	200	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	200	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	200	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	210	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	210	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR SA Details

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	210	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	210	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	210	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[50%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	210	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Details

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[50%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	210	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[50%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	210	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[50%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	210	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	210	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]

Template CR SA Details

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	210	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	211	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	211	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	211	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Template CR SA Details

Sheet	002	Row	211	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	211	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	211	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	211	Column	180	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	211	Column	190	Data Typ	Monetary	Period Type	Stock
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Template CR SA Details

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[50%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 211 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 211 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 211 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 230 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[70%]
[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	230	Column	160	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[0%]
[Risk weights].[70%]
[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	230	Column	170	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[20%]
[Risk weights].[70%]
[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	230	Column	180	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[50%]
[Risk weights].[70%]
[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	230	Column	190	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[100%]
[Risk weights].[70%]

Template CR SA Details

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 **Row 230** **Column 200** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[70%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 **Row 230** **Column 210** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[70%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 **Row 230** **Column 500** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[70%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 **Row 240** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[70%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 **Row 240** **Column 160** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Details

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[70%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	240	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[70%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	240	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[70%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	240	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[70%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	240	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[70%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 240 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[70%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 240 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[70%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 250 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[75%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 250 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[75%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Template CR SA Details

Sheet	002	Row	250	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	250	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	250	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	250	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	250	Column	180	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[75%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 250 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[75%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 250 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[75%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 250 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[75%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 250 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[75%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 260 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template CR SA Details

[Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 260 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 260 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 260 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 260 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[100%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Template CR SA Details

Sheet	002	Row	260	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	260	Column	180	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	260	Column	190	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	260	Column	200	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	260	Column	210	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	260	Column	500	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	280	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	280	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	280	Column	040	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Template CR SA Details

Sheet	002	Row	280	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	280	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	280	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	280	Column	180	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	280	Column	190	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[100%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 280 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 280 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 280 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 281 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 281 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 281 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 281 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 281 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]

Template CR SA Details

[Risk weights].[100%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	281	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[100%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	281	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[100%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	281	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[100%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	281	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

Template CR SA Details

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	281	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	281	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	300	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	300	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	300	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

Template CR SA Details

[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	300	Column	150	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	300	Column	160	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[0%]
[Risk weights].[150%]
[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	300	Column	170	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[20%]
[Risk weights].[150%]
[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	300	Column	180	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[50%]
[Risk weights].[150%]

Template CR SA Details

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Items associated with a particular high risk].[Items associated with a particular high risk]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 320 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Items associated with a particular high risk].[Items associated with a particular high risk]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 320 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Items associated with a particular high risk].[Items associated with a particular high risk]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 320 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Items associated with a particular high risk].[Items associated with a particular high risk]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 320 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[150%]

Template CR SA Details

[Items associated with a particular high risk]. [Items associated with a particular high risk]
[Exposure class]. [SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 **Row 320** **Column 170** **Data Typ** Monetary **Period Type** Stock

[Base]. [Exposures]
[Amount type]. [Fully adjusted exposure value (E*) [CR SA]]
[Main category]. [Instruments subject to credit risk]
[Type of risk]. [Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio]. [Banking book]
[Approach]. [Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items]. [20%]
[Risk weights]. [150%]
[Items associated with a particular high risk]. [Items associated with a particular high risk]
[Exposure class]. [SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 **Row 320** **Column 180** **Data Typ** Monetary **Period Type** Stock

[Base]. [Exposures]
[Amount type]. [Fully adjusted exposure value (E*) [CR SA]]
[Main category]. [Instruments subject to credit risk]
[Type of risk]. [Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio]. [Banking book]
[Approach]. [Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items]. [50%]
[Risk weights]. [150%]
[Items associated with a particular high risk]. [Items associated with a particular high risk]
[Exposure class]. [SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 **Row 320** **Column 190** **Data Typ** Monetary **Period Type** Stock

[Base]. [Exposures]
[Amount type]. [Fully adjusted exposure value (E*) [CR SA]]
[Main category]. [Instruments subject to credit risk]
[Type of risk]. [Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio]. [Banking book]
[Approach]. [Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items]. [100%]
[Risk weights]. [150%]
[Items associated with a particular high risk]. [Items associated with a particular high risk]
[Exposure class]. [SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 **Row 320** **Column 200** **Data Typ** Monetary **Period Type** Stock

[Base]. [Exposures]
[Amount type]. [Exposure value [CR SA]]
[Main category]. [Instruments subject to credit risk]
[Type of risk]. [Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio]. [Banking book]
[Approach]. [Standardised Approach - Exposures other than securitisation]
[Risk weights]. [150%]
[Items associated with a particular high risk]. [Items associated with a particular high risk]

Template CR SA Details

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 **Row 320** **Column 210** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Items associated with a particular high risk].[Items associated with a particular high risk]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 **Row 320** **Column 500** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Items associated with a particular high risk].[Items associated with a particular high risk]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 **Row 330** **Column 010** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 **Row 330** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 **Row 330** **Column 040** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

Template CR SA Details

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 330 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 330 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 330 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 330 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	330	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	330	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	330	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	330	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]

Template CR SA Details

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	331	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	331	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	331	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	331	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Template CR SA Details

Sheet	002	Row	331	Column	200	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	331	Column	210	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	331	Column	500	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	340	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	340	Column	030	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[250%]
[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 340 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure net of value adjustments and provisions [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[250%]
[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 340 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[250%]
[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 340 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[0%]
[Risk weights].[250%]
[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 340 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[20%]
[Risk weights].[250%]
[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 340 Column 180 Data Typ Monetary Period Type Stock

Template CR SA Details

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[250%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	340	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[250%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	340	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[250%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	340	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[250%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	340	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Details

[Risk weights].[250%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	350	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[1250%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	350	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[1250%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	350	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[1250%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	350	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[1250%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	350	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Details

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[1250%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 **Row 350** **Column 170** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[1250%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 **Row 350** **Column 180** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[1250%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 **Row 350** **Column 190** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[1250%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 **Row 350** **Column 200** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[1250%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Template CR SA Details

Sheet	002	Row	350	Column	210	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	350	Column	500	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	360	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	360	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	002	Row	360	Column	040	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Risk weights].[Risk weights other for CR SA]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	360	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	360	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[Risk weights other for CR SA]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	360	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[Risk weights other for CR SA]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	360	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[Risk weights other for CR SA]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	360	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

Template CR SA Details

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[Risk weights other for CR SA]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 360 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 360 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 360 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 370 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Template CR SA Details

Sheet 002 Row 370 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 370 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 370 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 370 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 370 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]

Template CR SA Details

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	370	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	370	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	370	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	370	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 370 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 371 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 371 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 002 Row 371 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]

Template CR SA Details

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	371	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	371	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	371	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	371	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

Template CR SA Details

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	371	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	371	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	371	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	002	Row	371	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	003	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template CR SA Details

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

Template CR SA Details

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 010** **Column 080** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral with substitution effect]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 010** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 010** **Column 100** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 010** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 010** **Column 120** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM Volatility adjustment to the exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 010 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 010 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Volatility and maturity adjustments [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 010 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 010 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 010 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	010	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	010	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	010	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	010	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	010	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	020	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Counterparty].[Default funds [CR SA]]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Details

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	020	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	020	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Financial collateral simple method]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	020	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral with substitution effect]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	020	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	020	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

Template CR SA Details

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	020	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	020	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Volatility adjustment to the exposure [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	020	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	020	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Volatility and maturity adjustments [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	020	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Details

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 020 Column 200 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 020 Column 500 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 030 Column 010 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 030 Column 030 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 030 Column 040 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 030 Column 050 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

Template CR SA Details

[Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	030	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	030	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	030	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral with substitution effect]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	030	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	030	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template CR SA Details

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR SA]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	030	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	030	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Volatility adjustment to the exposure [CR SA]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	030	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	030	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Volatility and maturity adjustments [CR SA]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	030	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR SA Details

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	030	Column	160	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	030	Column	170	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	030	Column	180	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	030	Column	190	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	030	Column	200	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

Template CR SA Details

[Amount type].[Exposure value [CR SA]]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	030	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Off balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	040	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	040	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	040	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	040	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Financial collateral simple method]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	040	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral with substitution effect]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	040	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	040	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

Template CR SA Details

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 040 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 040 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM Volatility adjustment to the exposure [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 040 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 040 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM Volatility and maturity adjustments [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 040 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 040 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 040 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 040 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 040 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 040 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	040	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	040	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	050	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	060	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Template CR SA Details

[Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 070 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 070 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral with substitution effect]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 070 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 070 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR SA]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 070 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template CR SA Details

[Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 070** **Column 120** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM Volatility adjustment to the exposure [CR SA]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 070** **Column 130** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 070** **Column 140** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM Volatility and maturity adjustments [CR SA]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 070** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 070** **Column 200** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]

Template CR SA Details

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 070 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 070 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 070 Column 510 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of counterparties]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 080 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 080 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]

Template CR SA Details

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	080	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	080	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	080	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	080	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Financial collateral simple method]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	080	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Details

[CRM Effects/Collateral].[Funded credit protection other than financial collateral with substitution effect]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	080	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	080	Column	100	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	080	Column	110	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	080	Column	120	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	080	Column	130	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 080** **Column 140** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[CRM Volatility and maturity adjustments [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 080** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 080** **Column 200** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 080** **Column 210** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 080** **Column 500** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 080** **Column 510** **Data Typ** Integer **Period Type** Stock

Template CR SA Details

[Base].[Memorandum items]
 [Amount type].[Number of counterparties]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 090** **Column 010** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 090** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 090** **Column 040** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 090** **Column 050** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 090** **Column 060** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]

Template CR SA Details

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 090 Column 070 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 090 Column 080 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral with substitution effect]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 090 Column 090 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 090 Column 100 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 090 Column 110 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]

Template CR SA Details

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 090 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM Volatility adjustment to the exposure [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 090 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 090 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM Volatility and maturity adjustments [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 090 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 090 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

Template CR SA Details

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	090	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	090	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	090	Column	510	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Number of counterparties]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	100	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Details

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	100	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	100	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	100	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	100	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Financial collateral simple method]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	100	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral with substitution effect]

Template CR SA Details

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 100** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 100** **Column 100** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 100** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 100** **Column 120** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[CRM Volatility adjustment to the exposure [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 100** **Column 130** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Template CR SA Details

Sheet	003	Row	100	Column	140	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	100	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	100	Column	200	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	100	Column	210	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	100	Column	500	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 110** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 110** **Column 040** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 110** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 110** **Column 160** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[0%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Template CR SA Details

Sheet	003	Row	110	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	110	Column	180	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	110	Column	190	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	110	Column	200	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	110	Column	210	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	110	Column	500	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	120	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	120	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	120	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Template CR SA Details

Sheet	003	Row	120	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	120	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	120	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	120	Column	180	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	120	Column	190	Data Typ	Monetary	Period Type	Stock
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Template CR SA Details

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[0%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 120** **Column 200** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 120** **Column 210** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 120** **Column 500** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 130** **Column 010** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[2%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	130	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[2%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	130	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[2%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	130	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[2%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	130	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[2%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	130	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SA Details

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[2%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	130	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[2%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	130	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[2%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	130	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[2%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	130	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Details

[Risk weights].[2%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	130	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[2%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	140	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	140	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	140	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	140	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 140 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[10%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 140 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[10%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 140 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[10%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 140 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[10%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Template CR SA Details

Sheet	003	Row	140	Column	200	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	140	Column	210	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	140	Column	500	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	150	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	150	Column	030	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 150 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 150 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 150 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 150 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[10%]

Template CR SA Details

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	150	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	150	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	150	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	150	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Template CR SA Details

Sheet	003	Row	150	Column	500	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	151	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	151	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	151	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	151	Column	150	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	151	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	151	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	151	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	151	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	151	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	151	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	151	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	160	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Details

[Risk weights].[20%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 160 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 160 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 160 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 160 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[20%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 160 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[20%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 160 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[20%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 160 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[20%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 160 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 160 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 160 Column 500 Data Typ Monetary Period Type Stock

Template CR SA Details

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	170	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	170	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	170	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	170	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]

Template CR SA Details

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	170	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[20%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	170	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[20%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	170	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[20%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	170	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Details

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[20%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	170	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	170	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	170	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	171	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Template CR SA Details

Sheet	003	Row	171	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	171	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	171	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	171	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	171	Column	170	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	171	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	171	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	171	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	171	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 171** **Column 500** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 180** **Column 010** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 180** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 180** **Column 040** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Template CR SA Details

Sheet	003	Row	180	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	180	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	180	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	180	Column	180	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	180	Column	190	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[35%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 180 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[35%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 180 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[35%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 180 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[35%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 190 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[35%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 190 Column 030 Data Typ Monetary Period Type Stock

Template CR SA Details

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 190 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 190 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 190 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 190 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	190	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	190	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	190	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	190	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[35%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	190	Column	500	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[35%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	200	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	200	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	200	Column	040	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	200	Column	150	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

Template CR SA Details

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	200	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[50%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	200	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[50%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	200	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[50%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	200	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]

Template CR SA Details

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[50%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	200	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	200	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	200	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	210	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	210	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR SA Details

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	210	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	210	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	210	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[50%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	210	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Details

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[50%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	210	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[50%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	210	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[50%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	210	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	210	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]

Template CR SA Details

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	210	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	211	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	211	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	211	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Template CR SA Details

Sheet 003 **Row 211** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[50%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 211** **Column 160** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[0%]
[Risk weights].[50%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 211** **Column 170** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[20%]
[Risk weights].[50%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 211** **Column 180** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[50%]
[Risk weights].[50%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 211** **Column 190** **Data Typ** Monetary **Period Type** Stock

Template CR SA Details

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[50%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 211** **Column 200** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 211** **Column 210** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 211** **Column 500** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 230** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[70%]
[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	230	Column	160	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[0%]
[Risk weights].[70%]
[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	230	Column	170	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[20%]
[Risk weights].[70%]
[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	230	Column	180	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[50%]
[Risk weights].[70%]
[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	230	Column	190	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[100%]
[Risk weights].[70%]

Template CR SA Details

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 230** **Column 200** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[70%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 230** **Column 210** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[70%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 230** **Column 500** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[70%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 240** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[70%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 240** **Column 160** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Details

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[70%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	240	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[70%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	240	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[70%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	240	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[70%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	240	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[70%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	240	Column	210	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[70%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	240	Column	500	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[70%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	250	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[75%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	250	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[75%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Template CR SA Details

Sheet	003	Row	250	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	250	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	250	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	250	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	250	Column	180	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[75%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	250	Column	190	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[75%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	250	Column	200	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[75%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	250	Column	210	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[75%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	250	Column	500	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[75%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	260	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

Template CR SA Details

[Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 260** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 260** **Column 040** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 260** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 260** **Column 160** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[100%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Template CR SA Details

Sheet 003 **Row 260** **Column 170** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[20%]
[Risk weights].[100%]
[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 260** **Column 180** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[50%]
[Risk weights].[100%]
[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 260** **Column 190** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[100%]
[Risk weights].[100%]
[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 260** **Column 200** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[100%]
[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 260** **Column 210** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Counterparty credit risk]

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	260	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	280	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	280	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	280	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Template CR SA Details

Sheet	003	Row	280	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	280	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	280	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	280	Column	180	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	280	Column	190	Data Typ	Monetary	Period Type	Stock
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Template CR SA Details

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[100%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 280 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 280 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 280 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 281 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 281** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 281** **Column 040** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 281** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 281** **Column 160** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]

Template CR SA Details

[Risk weights].[100%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	281	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[100%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	281	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[100%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	281	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[100%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	281	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

Template CR SA Details

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	281	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	281	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	300	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	300	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	300	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

Template CR SA Details

[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	300	Column	150	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	300	Column	160	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[0%]
[Risk weights].[150%]
[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	300	Column	170	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[20%]
[Risk weights].[150%]
[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	300	Column	180	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[50%]
[Risk weights].[150%]

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Items associated with a particular high risk].[Items associated with a particular high risk]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	320	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Items associated with a particular high risk].[Items associated with a particular high risk]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	320	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Items associated with a particular high risk].[Items associated with a particular high risk]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	320	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Items associated with a particular high risk].[Items associated with a particular high risk]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	320	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[150%]

Template CR SA Details

[Items associated with a particular high risk]. [Items associated with a particular high risk]
 [Exposure class]. [SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	320	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base]. [Exposures]
 [Amount type]. [Fully adjusted exposure value (E*) [CR SA]]
 [Main category]. [Instruments subject to credit risk]
 [Type of risk]. [Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio]. [Banking book]
 [Approach]. [Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items]. [20%]
 [Risk weights]. [150%]
 [Items associated with a particular high risk]. [Items associated with a particular high risk]
 [Exposure class]. [SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	320	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base]. [Exposures]
 [Amount type]. [Fully adjusted exposure value (E*) [CR SA]]
 [Main category]. [Instruments subject to credit risk]
 [Type of risk]. [Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio]. [Banking book]
 [Approach]. [Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items]. [50%]
 [Risk weights]. [150%]
 [Items associated with a particular high risk]. [Items associated with a particular high risk]
 [Exposure class]. [SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	320	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base]. [Exposures]
 [Amount type]. [Fully adjusted exposure value (E*) [CR SA]]
 [Main category]. [Instruments subject to credit risk]
 [Type of risk]. [Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio]. [Banking book]
 [Approach]. [Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items]. [100%]
 [Risk weights]. [150%]
 [Items associated with a particular high risk]. [Items associated with a particular high risk]
 [Exposure class]. [SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	320	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base]. [Exposures]
 [Amount type]. [Exposure value [CR SA]]
 [Main category]. [Instruments subject to credit risk]
 [Type of risk]. [Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio]. [Banking book]
 [Approach]. [Standardised Approach - Exposures other than securitisation]
 [Risk weights]. [150%]
 [Items associated with a particular high risk]. [Items associated with a particular high risk]

Template CR SA Details

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 330 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 330 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 330 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 330 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 330** **Column 190** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 330** **Column 200** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 330** **Column 210** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 330** **Column 500** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]

Template CR SA Details

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	331	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	331	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	331	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	331	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Template CR SA Details

Sheet 003 **Row 331** **Column 200** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 331** **Column 210** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 331** **Column 500** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 340** **Column 010** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[250%]
[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 340** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
[Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[250%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 340 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[250%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 340 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[250%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 340 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[250%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 340 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[250%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 340 Column 180 Data Typ Monetary Period Type Stock

Template CR SA Details

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[250%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 340 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[250%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 340 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[250%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 340 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[250%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 340 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Details

[Risk weights].[250%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	350	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[1250%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	350	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[1250%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	350	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[1250%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	350	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[1250%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	350	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Details

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[1250%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	350	Column	170	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[1250%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	350	Column	180	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[1250%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	350	Column	190	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[1250%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	350	Column	200	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[1250%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Template CR SA Details

Sheet	003	Row	350	Column	210	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	350	Column	500	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	360	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	360	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	360	Column	040	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Risk weights].[Risk weights other for CR SA]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	360	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	360	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[Risk weights other for CR SA]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	360	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[Risk weights other for CR SA]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	360	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[Risk weights other for CR SA]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	360	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

Template CR SA Details

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[Risk weights other for CR SA]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 360** **Column 200** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 360** **Column 210** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 360** **Column 500** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 **Row 370** **Column 010** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Template CR SA Details

Sheet	003	Row	370	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	370	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	370	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	370	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	003	Row	370	Column	170	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	370	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	370	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	370	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	370	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 370 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 371 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 371 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 003 Row 371 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]

Template CR SA Details

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	371	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	371	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	371	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	371	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

Template CR SA Details

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	371	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	371	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	371	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	003	Row	371	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	004	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template CR SA Details

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]

Template CR SA Details

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	010	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral wiith subsitution effect]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	010	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	010	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	010	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	010	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Volatility adjustment to the exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 010 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 010 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Volatility and maturity adjustments [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 010 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 010 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 010 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 010 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 010 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 010 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 010 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 010 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Details

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	020	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	020	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	020	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	020	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	020	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	020	Column	100	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 020** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 020** **Column 120** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[CRM Volatility adjustment to the exposure [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 020** **Column 130** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 020** **Column 140** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[CRM Volatility and maturity adjustments [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 020** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Details

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	020	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[On balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	020	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[On balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	030	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SA Details

[Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	030	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	030	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	030	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral with substitution effect]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	030	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	030	Column	100	Data Typ	Monetary	Period Type	Stock
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Template CR SA Details

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 030 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 030 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Volatility adjustment to the exposure [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 030 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 030 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Volatility and maturity adjustments [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 030 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template CR SA Details

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 030 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 030 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 030 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 030 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 030 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template CR SA Details

[Amount type].[Exposure value [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	030	Column	500	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	040	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	040	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]

Template CR SA Details

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 040 Column 060 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 040 Column 070 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 040 Column 080 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral with substitution effect]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 040 Column 090 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 040 Column 100 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

Template CR SA Details

[Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 040 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 040 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Volatility adjustment to the exposure [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 040 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 040 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Volatility and maturity adjustments [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 040 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]

Template CR SA Details

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 040 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 040 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 040 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 040 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 040 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]

Template CR SA Details

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	040	Column	210	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	040	Column	500	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	050	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	060	Column	010	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

Sheet	004	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	070	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	070	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	070	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	070	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	070	Column	060	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 070 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 070 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral wiith substitution effect]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 070 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 070 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR SA]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 070 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template CR SA Details

[Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 070 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM Volatility adjustment to the exposure [CR SA]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 070 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 070 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM Volatility and maturity adjustments [CR SA]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 070 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 070 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

Template CR SA Details

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 070 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 070 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 070 Column 510 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
[Amount type].[Number of counterparties]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 080 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR SA]]
[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 080 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]

Template CR SA Details

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	080	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	080	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	080	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	080	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Financial collateral simple method]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	080	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Details

[CRM Effects/Collateral].[Funded credit protection other than financial collateral wiith substitution effect]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	080	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	080	Column	100	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	080	Column	110	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	080	Column	120	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	080	Column	130	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 080** **Column 140** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[CRM Volatility and maturity adjustments [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 080** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 080** **Column 200** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 080** **Column 210** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 080** **Column 500** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 080** **Column 510** **Data Typ** Integer **Period Type** Stock

Template CR SA Details

[Base].[Memorandum items]
 [Amount type].[Number of counterparties]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 090 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 090 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 090 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 090 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 090 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]

Template CR SA Details

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 090 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 090 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral wiith substitution effect]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 090 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 090 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 090 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]

Template CR SA Details

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 090 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM Volatility adjustment to the exposure [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 090 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 090 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM Volatility and maturity adjustments [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 090 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 090 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

Template CR SA Details

[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 090 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 090 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 090 Column 510 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
[Amount type].[Number of counterparties]
[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 100 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR SA]]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 100 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Details

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	100	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	100	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	100	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	100	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Financial collateral simple method]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	100	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral with substitution effect]

Template CR SA Details

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	100	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	100	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	100	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	100	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Volatility adjustment to the exposure [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	100	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Retail claims or contingent retail claims]

Template CR SA Details

Sheet	004	Row	100	Column	140	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	100	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	100	Column	200	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	100	Column	210	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	100	Column	500	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 110 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 110 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 110 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 110 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[0%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Template CR SA Details

Sheet	004	Row	110	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	110	Column	180	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	110	Column	190	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	110	Column	200	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	110	Column	210	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 110 Column 500 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 120 Column 010 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 120 Column 030 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 120 Column 040 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Template CR SA Details

Sheet 004 **Row 120** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[0%]
[Use of external ratings].[Rated exposure]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 120** **Column 160** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[0%]
[Risk weights].[0%]
[Use of external ratings].[Rated exposure]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 120** **Column 170** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[20%]
[Risk weights].[0%]
[Use of external ratings].[Rated exposure]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 120** **Column 180** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[50%]
[Risk weights].[0%]
[Use of external ratings].[Rated exposure]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 120** **Column 190** **Data Typ** Monetary **Period Type** Stock

Template CR SA Details

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[0%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 120 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 120 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 120 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 130 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[2%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 130 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[2%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 130 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[2%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 130 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[2%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 130 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[2%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 130 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template CR SA Details

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[2%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	130	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[2%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	130	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[2%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	130	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[2%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	130	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Details

[Risk weights].[2%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 130** **Column 500** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[2%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 140** **Column 010** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 140** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 140** **Column 040** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 140** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Details

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 140 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[10%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 140 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[10%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 140 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[10%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 140 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[10%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Template CR SA Details

Sheet	004	Row	140	Column	200	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	140	Column	210	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	140	Column	500	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	150	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	150	Column	030	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	150	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	150	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	150	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	150	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[10%]

Template CR SA Details

[Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	150	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[10%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	150	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[10%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	150	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	150	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Template CR SA Details

Sheet 004 Row 150 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 151 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 151 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 151 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 151 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]

Template CR SA Details

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 151 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 151 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 151 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 151 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	151	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	151	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	151	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	160	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Details

[Risk weights].[20%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	160	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	160	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	160	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	160	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[20%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	160	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Details

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[20%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 160 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[20%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 160 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[20%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 160 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 160 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 160 Column 500 Data Typ Monetary Period Type Stock

Template CR SA Details

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	170	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	170	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	170	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	170	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]

Template CR SA Details

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	170	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[20%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	170	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[20%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	170	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[20%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	170	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Details

[Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 170 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 170 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 170 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 171 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Template CR SA Details

Sheet	004	Row	171	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	171	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	171	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	171	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	171	Column	170	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	171	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	171	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	171	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	171	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 171 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 180 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 180 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 180 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Template CR SA Details

Sheet	004	Row	180	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	180	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	180	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	180	Column	180	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	180	Column	190	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[35%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 180 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 180 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 180 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 190 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 190 Column 030 Data Typ Monetary Period Type Stock

Template CR SA Details

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	190	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	190	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	190	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	190	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	190	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	190	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	190	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	190	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]

Template CR SA Details

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 190 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 200 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 200 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 200 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 200 Column 150 Data Typ Monetary Period Type Stock

Template CR SA Details

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[50%]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	200	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[0%]
[Risk weights].[50%]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	200	Column	170	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[20%]
[Risk weights].[50%]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	200	Column	180	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[50%]
[Risk weights].[50%]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	200	Column	190	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]

Template CR SA Details

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[50%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	200	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	200	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	200	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	210	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	210	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR SA Details

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	210	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	210	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	210	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[50%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	210	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Details

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[50%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	210	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[50%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	210	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[50%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	210	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	210	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]

Template CR SA Details

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	210	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	211	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	211	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	211	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Retail claims or contingent retail claims]

Template CR SA Details

Sheet	004	Row	211	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	211	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	211	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	211	Column	180	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	211	Column	190	Data Typ	Monetary	Period Type	Stock
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Template CR SA Details

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[50%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 211 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 211 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 211 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 230 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[70%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 230 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[70%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 230 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[70%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 230 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[70%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 230 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[70%]

Template CR SA Details

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 230** **Column 200** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[70%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 230** **Column 210** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[70%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 230** **Column 500** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[70%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 240** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[70%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 240** **Column 160** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Details

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[70%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	240	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[70%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	240	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[70%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	240	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[70%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	240	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Details

[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[70%]
[Use of external ratings].[Rated exposure]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	240	Column	210	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[70%]
[Use of external ratings].[Rated exposure]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	240	Column	500	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[70%]
[Use of external ratings].[Rated exposure]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	250	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[75%]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	250	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[75%]
[Exposure class].[SA Retail claims or contingent retail claims]

Template CR SA Details

Sheet	004	Row	250	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	250	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	250	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	250	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	250	Column	180	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[75%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	250	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[75%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	250	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[75%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	250	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[75%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	250	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[75%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	260	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR SA Details

[Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 260** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 260** **Column 040** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 260** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 260** **Column 160** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[100%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Template CR SA Details

Sheet	004	Row	260	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	260	Column	180	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	260	Column	190	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	260	Column	200	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	260	Column	210	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 260 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 280 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 280 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 280 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Template CR SA Details

Sheet	004	Row	280	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	280	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	280	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	280	Column	180	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	280	Column	190	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[100%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 280 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 280 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 280 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 281 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 281 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 281 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 281 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 281 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]

Template CR SA Details

[Risk weights].[100%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	281	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[100%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	281	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[100%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	281	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[100%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	281	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

Template CR SA Details

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	281	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	281	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	300	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	300	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	300	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

Template CR SA Details

[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	300	Column	150	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	300	Column	160	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[0%]
[Risk weights].[150%]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	300	Column	170	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[20%]
[Risk weights].[150%]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	300	Column	180	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[50%]
[Risk weights].[150%]

Template CR SA Details

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	300	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[150%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	300	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	300	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	300	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	320	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Details

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Items associated with a particular high risk].[Items associated with a particular high risk]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 320 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Items associated with a particular high risk].[Items associated with a particular high risk]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 320 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Items associated with a particular high risk].[Items associated with a particular high risk]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 320 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Items associated with a particular high risk].[Items associated with a particular high risk]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 320 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[150%]

Template CR SA Details

[Items associated with a particular high risk].[Items associated with a particular high risk]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	320	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[150%]

[Items associated with a particular high risk].[Items associated with a particular high risk]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	320	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[150%]

[Items associated with a particular high risk].[Items associated with a particular high risk]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	320	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[150%]

[Items associated with a particular high risk].[Items associated with a particular high risk]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	320	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Items associated with a particular high risk].[Items associated with a particular high risk]

Template CR SA Details

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	320	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Items associated with a particular high risk].[Items associated with a particular high risk]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	320	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Items associated with a particular high risk].[Items associated with a particular high risk]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	330	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	330	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	330	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR SA Details

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	330	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	330	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	330	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	330	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	330	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	330	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	330	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	330	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]

Template CR SA Details

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	331	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	331	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	331	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	331	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Retail claims or contingent retail claims]

Template CR SA Details

Sheet 004 Row 331 Column 200 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 331 Column 210 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 331 Column 500 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 340 Column 010 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[250%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 340 Column 030 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[250%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 340** **Column 040** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[250%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 340** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[250%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 340** **Column 160** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[250%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 340** **Column 170** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[250%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 **Row 340** **Column 180** **Data Typ** Monetary **Period Type** Stock

Template CR SA Details

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[250%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 340 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[250%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 340 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[250%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 340 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[250%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 340 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Details

[Risk weights].[250%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 350 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[1250%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 350 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[1250%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 350 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[1250%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 350 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[1250%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 350 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Details

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[1250%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 350 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[1250%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 350 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[1250%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 350 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[1250%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 350 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[1250%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Template CR SA Details

Sheet	004	Row	350	Column	210	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	350	Column	500	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	360	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	360	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	004	Row	360	Column	040	Data Typ	Monetary	Period Type	Stock

Template CR SA Details

[Risk weights].[Risk weights other for CR SA]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	360	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[Risk weights other for CR SA]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	360	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[0%]
[Risk weights].[Risk weights other for CR SA]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	360	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[20%]
[Risk weights].[Risk weights other for CR SA]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	360	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[50%]
[Risk weights].[Risk weights other for CR SA]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	360	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

Template CR SA Details

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[Risk weights other for CR SA]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 360 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 360 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 360 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 370 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Template CR SA Details

Sheet 004 Row 370 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[Risk weights other for CR SA]
[Use of external ratings].[Rated exposure]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 370 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure net of value adjustments and provisions [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[Risk weights other for CR SA]
[Use of external ratings].[Rated exposure]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 370 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[Risk weights other for CR SA]
[Use of external ratings].[Rated exposure]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 370 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[0%]
[Risk weights].[Risk weights other for CR SA]
[Use of external ratings].[Rated exposure]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 370 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

Template CR SA Details

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	370	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	370	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	370	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	370	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Details

[Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 370 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 371 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 371 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 004 Row 371 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]

Template CR SA Details

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	371	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	371	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	371	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	371	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

Template CR SA Details

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	371	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	371	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	371	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	004	Row	371	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Template CR SA Total

Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subjecto to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subjecto to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subjecto to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subjecto to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]

Sheet	000	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subjecto to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]

Sheet	000	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subjecto to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Financial collateral simple method]

Sheet	000	Row	010	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Instruments subjecto to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral wiith subsitution effect]

Sheet	000	Row	010	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Instruments subjecto to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques substitution effect]

Sheet	000	Row	010	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR SA]]

[Main category].[Instruments subjecto to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	010	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]

[Main category].[Instruments subjecto to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	010	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Volatility adjustment to the exposure [CR SA]]

[Main category].[Instruments subjecto to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

Sheet	000	Row	010	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

Template CR SA Total

[Main category].[Instruments subjecto to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

Sheet 000 Row 010 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Volatility and maturity adjustments [CR SA]]
 [Main category].[Instruments subjecto to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

Sheet 000 Row 010 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subjecto to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Sheet 000 Row 010 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subjecto to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]

Sheet 000 Row 010 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subjecto to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]

Sheet 000 Row 010 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subjecto to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]

Template CR SA Total

Sheet	000	Row	010	Column	190	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	200	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	210	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	220	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	230	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	240	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[2%]

Sheet	000	Row	010	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subjecto to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[10%]

Sheet	000	Row	010	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subjecto to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[10%]
[Use of external ratings].[Rated exposure]

Sheet	000	Row	010	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subjecto to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[10%]
[Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	010	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subjecto to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[20%]

Sheet	000	Row	010	Column	290	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subjecto to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Use of external ratings].[Rated exposure]

Sheet	000	Row	010	Column	300	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subjecto to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	010	Column	310	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subjecto to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[35%]

Sheet	000	Row	010	Column	320	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subjecto to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

Sheet	000	Row	010	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subjecto to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Rated exposure]

Sheet	000	Row	010	Column	340	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subjecto to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Total

[Risk weights].[50%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	010	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subjecto to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[70%]

Sheet	000	Row	010	Column	360	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subjecto to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[70%]

[Use of external ratings].[Rated exposure]

Sheet	000	Row	010	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subjecto to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[75%]

Sheet	000	Row	010	Column	380	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subjecto to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

Sheet	000	Row	010	Column	390	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subjecto to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Use of external ratings].[Rated exposure]

Template CR SA Total

Sheet	000	Row	010	Column	400	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	410	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	420	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	430	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	440	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

Sheet 000 Row 010 Column 450 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subjecto to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[250%]

Sheet 000 Row 010 Column 460 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subjecto to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[1250%]

Sheet 000 Row 010 Column 470 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subjecto to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[Risk weights other for CR SA]

Sheet 000 Row 010 Column 480 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subjecto to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[Risk weights other for CR SA]
[Use of external ratings].[Rated exposure]

Sheet 000 Row 010 Column 490 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subjecto to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[Risk weights other for CR SA]
[Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet 000 Row 010 Column 500 Data Typ Monetary Period Type Stock

Template CR SA Total

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subjecto to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	010	Column	510	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Number of counterparties]
 [Main category].[Instruments subjecto to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[On balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	020	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[On balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, free deliveries]
 [Counterparty].[Default funds [CR SA]]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[On balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[On balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template CR SA Total

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[On balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]

Sheet	000	Row	020	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[On balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]

Sheet	000	Row	020	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[On balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Financial collateral simple method]

Sheet	000	Row	020	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[On balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral with substitution effect]

Sheet	000	Row	020	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[On balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques substitution effect]

Sheet	000	Row	020	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR SA]]
 [Main category].[On balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, free deliveries]

Template CR SA Total

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	020	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	020	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Volatility adjustment to the exposure [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

Sheet	000	Row	020	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

Sheet	000	Row	020	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Volatility and maturity adjustments [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

Sheet	000	Row	020	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[On balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk, free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	020	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

Template CR SA Total

[Main category].[On balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	020	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On balance sheet exposures subject to credit risk]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	020	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[0%]

Sheet	000	Row	020	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[0%]
[Use of external ratings].[Rated exposure]

Sheet	000	Row	020	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[2%]

Sheet	000	Row	020	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[10%]

Template CR SA Total

Sheet	000	Row	020	Column	260	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	270	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	280	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	290	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	300	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

Sheet	000	Row	020	Column	310	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	320	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	330	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	340	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	350	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	360	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[On balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[70%]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	020	Column	370	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[On balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[75%]

Sheet	000	Row	020	Column	380	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[On balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]

Sheet	000	Row	020	Column	390	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[On balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	020	Column	400	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[On balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	020	Column	410	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR SA Total

[Amount type].[Exposure value [CR SA]]
[Main category].[On balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]

Sheet	000	Row	020	Column	420	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Items associated with a particular high risk].[Items associated with a particular high risk]

Sheet	000	Row	020	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Use of external ratings].[Rated exposure]

Sheet	000	Row	020	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	020	Column	450	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[250%]

Sheet	000	Row	020	Column	460	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]

Template CR SA Total

[Main category].[On balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[1250%]

Sheet 000 Row 020 Column 470 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[On balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]

Sheet 000 Row 020 Column 480 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[On balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]

Sheet 000 Row 020 Column 490 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[On balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet 000 Row 020 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[On balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Sheet 000 Row 030 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]

Template CR SA Total

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	030	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Counterparty].[Default funds [CR SA]]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]

Sheet	000	Row	030	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]

Sheet	000	Row	030	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]

Template CR SA Total

[Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Financial collateral simple method]

Sheet 000 Row 030 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral wiith substitution effect]

Sheet 000 Row 030 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques substitution effect]

Sheet 000 Row 030 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Sheet 000 Row 030 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Sheet 000 Row 030 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Volatility adjustment to the exposure [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

Template CR SA Total

Sheet	000	Row	030	Column	130	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	140	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	180	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]

Sheet	000	Row	030	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]

Sheet	000	Row	030	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	030	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	030	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]

Sheet	000	Row	030	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]
 [Use of external ratings].[Rated exposure]

Template CR SA Total

Sheet	000	Row	030	Column	240	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	250	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	260	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	270	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	280	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	290	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	030	Column	300	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	030	Column	310	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]

Sheet	000	Row	030	Column	320	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]

Sheet	000	Row	030	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	030	Column	340	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR SA Total

[Amount type].[Exposure value [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	030	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[70%]

Sheet	000	Row	030	Column	360	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[70%]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	030	Column	370	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[75%]

Sheet	000	Row	030	Column	380	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]

Sheet	000	Row	030	Column	390	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]

Template CR SA Total

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	030	Column	400	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	030	Column	410	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]

Sheet	000	Row	030	Column	420	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Items associated with a particular high risk].[Items associated with a particular high risk]

Sheet	000	Row	030	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	030	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Off balance sheet exposures subject to credit risk]

Template CR SA Total

[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet 000 Row 030 Column 450 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[250%]

Sheet 000 Row 030 Column 460 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[1250%]

Sheet 000 Row 030 Column 470 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[Risk weights other for CR SA]

Sheet 000 Row 030 Column 480 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[Risk weights other for CR SA]
[Use of external ratings].[Rated exposure]

Sheet 000 Row 030 Column 490 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[Risk weights other for CR SA]
[Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet 000 Row 030 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Off balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]

Sheet 000 Row 040 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR SA]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]

Sheet 000 Row 040 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]

Sheet 000 Row 040 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure net of value adjustments and provisions [CR SA]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]

Sheet 000 Row 040 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR SA]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[CRM Effects/Collateral].[Guarantees - Substitution effect]

Sheet 000 Row 040 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR SA]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

Template CR SA Total

[Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]

Sheet 000 Row 040 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Financial collateral simple method]

Sheet 000 Row 040 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral wiith substitution effect]

Sheet 000 Row 040 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques substitution effect]

Sheet 000 Row 040 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Sheet 000 Row 040 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Sheet 000 Row 040 Column 120 Data Typ Monetary Period Type Stock

Template CR SA Total

[Base].[Exposures]

[Amount type].[CRM Volatility adjustment to the exposure [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

Sheet 000 Row 040 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

Sheet 000 Row 040 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM Volatility and maturity adjustments [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

Sheet 000 Row 040 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Sheet 000 Row 040 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Sheet 000 Row 040 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Total

Sheet	000	Row	040	Column	220	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	040	Column	230	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	040	Column	240	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	040	Column	250	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	040	Column	260	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	040	Column	270	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet 000 Row 040 Column 280 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]

Sheet 000 Row 040 Column 290 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]

Sheet 000 Row 040 Column 300 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet 000 Row 040 Column 310 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]

Sheet 000 Row 040 Column 320 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template CR SA Total

[Amount type].[Exposure value [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]

Sheet 000 Row 040 Column 330 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Rated exposure]

Sheet 000 Row 040 Column 340 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet 000 Row 040 Column 350 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[70%]

Sheet 000 Row 040 Column 360 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[70%]
 [Use of external ratings].[Rated exposure]

Sheet 000 Row 040 Column 370 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]

Template CR SA Total

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[75%]

Sheet 000 Row 040 Column 380 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[100%]

Sheet 000 Row 040 Column 390 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[100%]
[Use of external ratings].[Rated exposure]

Sheet 000 Row 040 Column 400 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[100%]
[Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet 000 Row 040 Column 410 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]

Sheet 000 Row 040 Column 420 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]

Template CR SA Total

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Items associated with a particular high risk].[Items associated with a particular high risk]

Sheet 000 Row 040 Column 430 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]

Sheet 000 Row 040 Column 440 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet 000 Row 040 Column 450 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[250%]

Sheet 000 Row 040 Column 460 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[1250%]

Sheet 000 Row 040 Column 470 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Securities financing transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

Sheet	000	Row	040	Column	480	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Rated exposure]

Sheet	000	Row	040	Column	490	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	040	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	050	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	050	Column	510	Data Typ	Integer	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	---------	-------------	-------

[Base].[Memorandum items]

Template CR SA Total

[Amount type].[Number of counterparties]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting - OTC]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	060	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	060	Column	510	Data Typ	Integer	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	---------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Number of counterparties]

[Main category].[Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	070	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	070	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	070	Column	040	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

Template CR SA Total

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Sheet 000 Row 070 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]

Sheet 000 Row 070 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]

Sheet 000 Row 070 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Financial collateral simple method]

Sheet 000 Row 070 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral with substitution effect]

Sheet 000 Row 070 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques substitution effect]

Template CR SA Total

[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	070	Column	200	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	070	Column	210	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	070	Column	220	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[0%]

Sheet	000	Row	070	Column	230	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[0%]
[Use of external ratings].[Rated exposure]

Sheet	000	Row	070	Column	240	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[2%]

Sheet	000	Row	070	Column	250	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

Template CR SA Total

[Amount type].[Exposure value [CR SA]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

Sheet	000	Row	070	Column	260	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

Sheet	000	Row	070	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	070	Column	280	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

Sheet	000	Row	070	Column	290	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Use of external ratings].[Rated exposure]

Sheet	000	Row	070	Column	300	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

Template CR SA Total

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[20%]
[Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	070	Column	310	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[35%]

Sheet	000	Row	070	Column	320	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[50%]

Sheet	000	Row	070	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[50%]
[Use of external ratings].[Rated exposure]

Sheet	000	Row	070	Column	340	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[50%]
[Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	070	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

Template CR SA Total

[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[70%]

Sheet	000	Row	070	Column	360	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[70%]
[Use of external ratings].[Rated exposure]

Sheet	000	Row	070	Column	370	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[75%]

Sheet	000	Row	070	Column	380	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[100%]

Sheet	000	Row	070	Column	390	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[100%]
[Use of external ratings].[Rated exposure]

Sheet	000	Row	070	Column	400	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	070	Column	410	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

Sheet	000	Row	070	Column	420	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Items associated with a particular high risk].[Items associated with a particular high risk]

Sheet	000	Row	070	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Rated exposure]

Sheet	000	Row	070	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	070	Column	450	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[250%]

Sheet 000 Row 070 Column 460 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[1250%]

Sheet 000 Row 070 Column 470 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

Sheet 000 Row 070 Column 480 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Rated exposure]

Sheet 000 Row 070 Column 490 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet 000 Row 070 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Total

Sheet 000 Row 070 Column 510 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of counterparties]
 [Main category].[Derivatives & long settlement transactions excluding Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Sheet 000 Row 080 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Sheet 000 Row 080 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Sheet 000 Row 080 Column 510 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of counterparties]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - OTC]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Sheet 000 Row 090 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Sheet 000 Row 090 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Total

Sheet	000	Row	090	Column	200	Data Typ	Monetary	Period Type	Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	090	Column	210	Data Typ	Monetary	Period Type	Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	090	Column	240	Data Typ	Monetary	Period Type	Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[2%]

Sheet	000	Row	090	Column	510	Data Typ	Integer	Period Type	Stock

[Base].[Memorandum items]

[Amount type].[Number of counterparties]

[Main category].[Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	100	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Total

Sheet	000	Row	100	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	100	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	100	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	100	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	100	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	100	Column	090	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

[Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques substitution effect]

Sheet	000	Row	100	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR SA]]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	100	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	100	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM Volatility adjustment to the exposure [CR SA]]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

Sheet	000	Row	100	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

Sheet	000	Row	100	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM Volatility and maturity adjustments [CR SA]]
 [Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

Sheet	000	Row	100	Column	150	Data Typ	Monetary	Period Type	Stock
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Template CR SA Total

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	100	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	100	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Sheet	000	Row	100	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

Sheet	000	Row	100	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

[Use of external ratings].[Rated exposure]

Sheet	000	Row	100	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Total

[Risk weights].[10%]

Sheet	000	Row	100	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

Sheet	000	Row	100	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	100	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

Sheet	000	Row	100	Column	290	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Use of external ratings].[Rated exposure]

Sheet	000	Row	100	Column	300	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

Template CR SA Total

[Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	100	Column	310	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	100	Column	320	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	100	Column	330	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	100	Column	340	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	100	Column	350	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

Sheet	000	Row	100	Column	360	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	100	Column	370	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	100	Column	380	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	100	Column	390	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	100	Column	400	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

Sheet	000	Row	100	Column	410	Data Typ	Monetary	Period Type	Stock
[Base].	[Exposures]								
[Amount type].	[Exposure value [CR SA]]								
[Main category].	[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]								
[Type of risk].	[Counterparty credit risk]								
[Prudential portfolio].	[Banking book]								
[Approach].	[Standardised Approach - Exposures other than securitisation]								
[Risk weights].	[150%]								

Sheet	000	Row	100	Column	420	Data Typ	Monetary	Period Type	Stock
[Base].	[Exposures]								
[Amount type].	[Exposure value [CR SA]]								
[Main category].	[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]								
[Type of risk].	[Counterparty credit risk]								
[Prudential portfolio].	[Banking book]								
[Approach].	[Standardised Approach - Exposures other than securitisation]								
[Risk weights].	[150%]								
[Items associated with a particular high risk].	[Items associated with a particular high risk]								

Sheet	000	Row	100	Column	430	Data Typ	Monetary	Period Type	Stock
[Base].	[Exposures]								
[Amount type].	[Exposure value [CR SA]]								
[Main category].	[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]								
[Type of risk].	[Counterparty credit risk]								
[Prudential portfolio].	[Banking book]								
[Approach].	[Standardised Approach - Exposures other than securitisation]								
[Risk weights].	[150%]								
[Use of external ratings].	[Rated exposure]								

Sheet	000	Row	100	Column	440	Data Typ	Monetary	Period Type	Stock
[Base].	[Exposures]								
[Amount type].	[Exposure value [CR SA]]								
[Main category].	[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]								
[Type of risk].	[Counterparty credit risk]								
[Prudential portfolio].	[Banking book]								
[Approach].	[Standardised Approach - Exposures other than securitisation]								
[Risk weights].	[150%]								
[Use of external ratings].	[Unrated exposure where a derived rating is used]								

Sheet	000	Row	100	Column	450	Data Typ	Monetary	Period Type	Stock
[Base].	[Exposures]								
[Amount type].	[Exposure value [CR SA]]								
[Main category].	[Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting]								
[Type of risk].	[Counterparty credit risk]								
[Prudential portfolio].	[Banking book]								
[Approach].	[Standardised Approach - Exposures other than securitisation]								
[Risk weights].	[250%]								

Template CR SA Total

Sheet	000	Row	100	Column	460	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	100	Column	470	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	100	Column	480	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	100	Column	490	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	100	Column	500	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

[Amount type].[Original exposure pre conversion factors [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[0%]

Sheet	000	Row	110	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[0%]

Sheet	000	Row	110	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure net of value adjustments and provisions [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[0%]

Sheet	000	Row	110	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[0%]

Sheet	000	Row	110	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[0%]
[Risk weights].[0%]

Sheet	000	Row	110	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Total

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[0%]

Sheet	000	Row	110	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[0%]

Sheet	000	Row	110	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[0%]

Sheet	000	Row	110	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]

Sheet	000	Row	110	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]

Sheet	000	Row	110	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

Sheet	000	Row	120	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

[Use of external ratings].[Rated exposure]

Sheet	000	Row	120	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

[Use of external ratings].[Rated exposure]

Sheet	000	Row	120	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

[Use of external ratings].[Rated exposure]

Sheet	000	Row	120	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

[Use of external ratings].[Rated exposure]

Sheet	000	Row	120	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Total

[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[0%]
[Risk weights].[0%]
[Use of external ratings].[Rated exposure]

Sheet	000	Row	120	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[20%]
[Risk weights].[0%]
[Use of external ratings].[Rated exposure]

Sheet	000	Row	120	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[50%]
[Risk weights].[0%]
[Use of external ratings].[Rated exposure]

Sheet	000	Row	120	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[100%]
[Risk weights].[0%]
[Use of external ratings].[Rated exposure]

Sheet	000	Row	120	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[0%]
[Use of external ratings].[Rated exposure]

Template CR SA Total

Sheet	000	Row	120	Column	210	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	120	Column	500	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	130	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	130	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	130	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	130	Column	150	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[2%]

Sheet	000	Row	130	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[2%]

Sheet	000	Row	130	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[2%]

Sheet	000	Row	130	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[2%]

Sheet	000	Row	130	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[2%]

Sheet	000	Row	130	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template CR SA Total

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[2%]

Sheet	000	Row	130	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[2%]

Sheet	000	Row	130	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[2%]

Sheet	000	Row	140	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[10%]

Sheet	000	Row	140	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[10%]

Sheet	000	Row	140	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure net of value adjustments and provisions [CR SA]]
[Main category].[Instruments subject to credit risk]

Template CR SA Total

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[10%]

Sheet 000 Row 140 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[10%]

Sheet 000 Row 140 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[0%]
[Risk weights].[10%]

Sheet 000 Row 140 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[20%]
[Risk weights].[10%]

Sheet 000 Row 140 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[50%]
[Risk weights].[10%]

Sheet 000 Row 140 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Total

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[10%]

Sheet	000	Row	140	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]

Sheet	000	Row	140	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]

Sheet	000	Row	140	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]

Sheet	000	Row	150	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	150	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

Sheet	000	Row	150	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

Sheet	000	Row	150	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

Sheet	000	Row	150	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

Sheet	000	Row	150	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

Sheet	000	Row	150	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

Template CR SA Total

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[10%]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	150	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[10%]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	150	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	150	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	150	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Rated exposure]

Template CR SA Total

Sheet	000	Row	151	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	151	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	151	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	151	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	151	Column	160	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

[Risk weights].[10%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	151	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[10%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	151	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[10%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	151	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[10%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	151	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	151	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

Template CR SA Total

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet 000 Row 151 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet 000 Row 160 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]

Sheet 000 Row 160 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]

Sheet 000 Row 160 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]

Sheet 000 Row 160 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Total

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]

Sheet	000	Row	160	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[20%]

Sheet	000	Row	160	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[20%]

Sheet	000	Row	160	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[20%]

Sheet	000	Row	160	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[20%]

Sheet	000	Row	160	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Total

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]

Sheet	000	Row	160	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]

Sheet	000	Row	160	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]

Sheet	000	Row	170	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	170	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	170	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Total

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]

Sheet 000 Row 170 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]

Sheet 000 Row 170 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]

Sheet 000 Row 170 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]

Sheet 000 Row 170 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]

Sheet 000 Row 170 Column 190 Data Typ Monetary Period Type Stock

Template CR SA Total

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	170	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	170	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	170	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	171	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]

Template CR SA Total

[Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet 000 Row 171 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet 000 Row 171 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet 000 Row 171 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet 000 Row 171 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[20%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet 000 Row 171 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet 000 Row 171 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet 000 Row 171 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet 000 Row 171 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet 000 Row 171 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet 000 Row 171 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template CR SA Total

[Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	180	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]

Sheet	000	Row	180	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]

Sheet	000	Row	180	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]

Sheet	000	Row	180	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]

Sheet	000	Row	180	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Total

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[35%]

Sheet	000	Row	180	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[35%]

Sheet	000	Row	180	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[35%]

Sheet	000	Row	180	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[35%]

Sheet	000	Row	180	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]

Sheet	000	Row	180	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Total

[Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]

Sheet 000 Row 180 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]

Sheet 000 Row 190 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]

Sheet 000 Row 190 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]

Sheet 000 Row 190 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]

Sheet 000 Row 190 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Total

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	190	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	190	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	190	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	190	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[35%]

Template CR SA Total

[Use of external ratings].[Rated exposure]

Sheet 000 Row 190 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]

Sheet 000 Row 190 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]

Sheet 000 Row 190 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Use of external ratings].[Rated exposure]

Sheet 000 Row 200 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]

Sheet 000 Row 200 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Total

[Risk weights].[50%]

Sheet	000	Row	200	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

Sheet	000	Row	200	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

Sheet	000	Row	200	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[50%]

Sheet	000	Row	200	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[50%]

Sheet	000	Row	200	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[50%]

Template CR SA Total

Sheet	000	Row	200	Column	190	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	200	Column	200	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	200	Column	210	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	200	Column	500	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	210	Column	500	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	211	Column	500	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	220	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Exposure class].[Secured by mortgages on immovable property [CR SA]]

Sheet	000	Row	220	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Exposure class].[Secured by mortgages on immovable property [CR SA]]

Sheet	000	Row	220	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Exposure class].[Secured by mortgages on immovable property [CR SA]]

Sheet	000	Row	220	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Exposure class].[Secured by mortgages on immovable property [CR SA]]

Template CR SA Total

Sheet 000 **Row 220** **Column 160** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[0%]
[Risk weights].[50%]
[Exposure class].[Secured by mortgages on immovable property [CR SA]]

Sheet 000 **Row 220** **Column 170** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[20%]
[Risk weights].[50%]
[Exposure class].[Secured by mortgages on immovable property [CR SA]]

Sheet 000 **Row 220** **Column 180** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[50%]
[Risk weights].[50%]
[Exposure class].[Secured by mortgages on immovable property [CR SA]]

Sheet 000 **Row 220** **Column 190** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[100%]
[Risk weights].[50%]
[Exposure class].[Secured by mortgages on immovable property [CR SA]]

Sheet 000 **Row 220** **Column 200** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]

Template CR SA Total

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Exposure class].[Secured by mortgages on immovable property [CR SA]]

Sheet 000 Row 220 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Exposure class].[Secured by mortgages on immovable property [CR SA]]

Sheet 000 Row 220 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Exposure class].[Secured by mortgages on immovable property [CR SA]]

Sheet 000 Row 230 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[70%]

Sheet 000 Row 230 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[70%]

Sheet 000 Row 230 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]

Template CR SA Total

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[70%]

Sheet	000	Row	230	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[70%]

Sheet	000	Row	230	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[70%]

Sheet	000	Row	230	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[70%]

Sheet	000	Row	230	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[70%]

Sheet	000	Row	230	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]

Template CR SA Total

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[70%]

Sheet	000	Row	240	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[70%]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	240	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[70%]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	240	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[70%]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	240	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[70%]
 [Use of external ratings].[Rated exposure]

Template CR SA Total

Sheet	000	Row	240	Column	190	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	240	Column	200	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	240	Column	210	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	240	Column	500	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	250	Column	010	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[75%]

Sheet	000	Row	250	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[75%]

Sheet	000	Row	250	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[75%]

Sheet	000	Row	250	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[75%]

Sheet	000	Row	250	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[75%]

Sheet	000	Row	250	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[75%]

Template CR SA Total

Sheet	000	Row	250	Column	180	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	250	Column	190	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	250	Column	200	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	250	Column	210	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	250	Column	500	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	260	Column	010	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]

Sheet	000	Row	260	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]

Sheet	000	Row	260	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]

Sheet	000	Row	260	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]

Sheet	000	Row	260	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[100%]

Sheet	000	Row	260	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Total

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[100%]

Sheet	000	Row	260	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[100%]

Sheet	000	Row	260	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[100%]

Sheet	000	Row	260	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]

Sheet	000	Row	260	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]

Sheet	000	Row	260	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Total

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]

Sheet	000	Row	270	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Exposure class].[Exposures in default [CR SA]]

Sheet	000	Row	270	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Exposure class].[Exposures in default [CR SA]]

Sheet	000	Row	270	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Exposure class].[Exposures in default [CR SA]]

Sheet	000	Row	270	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Exposure class].[Exposures in default [CR SA]]

Sheet	000	Row	270	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Total

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[100%]
 [Exposure class].[Exposures in default [CR SA]]

Sheet	000	Row	270	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[100%]
 [Exposure class].[Exposures in default [CR SA]]

Sheet	000	Row	270	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[100%]
 [Exposure class].[Exposures in default [CR SA]]

Sheet	000	Row	270	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[100%]
 [Exposure class].[Exposures in default [CR SA]]

Sheet	000	Row	270	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]

Template CR SA Total

[Exposure class].[Exposures in default [CR SA]]

Sheet 000 Row 270 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Exposure class].[Exposures in default [CR SA]]

Sheet 000 Row 270 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Exposure class].[Exposures in default [CR SA]]

Sheet 000 Row 280 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Rated exposure]

Sheet 000 Row 280 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Rated exposure]

Sheet 000 Row 280 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Use of external ratings].[Rated exposure]

Sheet 000 Row 280 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Use of external ratings].[Rated exposure]

Sheet 000 Row 280 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[100%]

[Use of external ratings].[Rated exposure]

Sheet 000 Row 280 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[100%]

[Use of external ratings].[Rated exposure]

Sheet 000 Row 280 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[100%]

[Use of external ratings].[Rated exposure]

Sheet 000 Row 280 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template CR SA Total

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[100%]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	280	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	280	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	280	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	281	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Template CR SA Total

Sheet	000	Row	281	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	281	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	281	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	281	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	281	Column	170	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

[Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[100%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	281	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[100%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	281	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[100%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	281	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	281	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	281	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]

Template CR SA Total

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	290	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Exposure class].[Secured by mortgages on immovable property [CR SA]]

Sheet	000	Row	290	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Exposure class].[Secured by mortgages on immovable property [CR SA]]

Sheet	000	Row	290	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Exposure class].[Secured by mortgages on immovable property [CR SA]]

Sheet	000	Row	290	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Exposure class].[Secured by mortgages on immovable property [CR SA]]

Sheet	000	Row	290	Column	160	Data Typ	Monetary	Period Type	Stock
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Template CR SA Total

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[0%]
[Risk weights].[100%]
[Exposure class].[Secured by mortgages on immovable property [CR SA]]

Sheet	000	Row	290	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[20%]
[Risk weights].[100%]
[Exposure class].[Secured by mortgages on immovable property [CR SA]]

Sheet	000	Row	290	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[50%]
[Risk weights].[100%]
[Exposure class].[Secured by mortgages on immovable property [CR SA]]

Sheet	000	Row	290	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[100%]
[Risk weights].[100%]
[Exposure class].[Secured by mortgages on immovable property [CR SA]]

Sheet	000	Row	290	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Total

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Exposure class].[Secured by mortgages on immovable property [CR SA]]

Sheet 000 Row 290 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Exposure class].[Secured by mortgages on immovable property [CR SA]]

Sheet 000 Row 290 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Exposure class].[Secured by mortgages on immovable property [CR SA]]

Sheet 000 Row 300 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]

Sheet 000 Row 300 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]

Sheet 000 Row 300 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Total

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]

Sheet	000	Row	300	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]

Sheet	000	Row	300	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[150%]

Sheet	000	Row	300	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[150%]

Sheet	000	Row	300	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[150%]

Sheet	000	Row	300	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[150%]

Sheet	000	Row	300	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

Sheet	000	Row	300	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

Sheet	000	Row	300	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

Sheet	000	Row	310	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Exposure class].[Exposures in default [CR SA]]

Sheet	000	Row	310	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Total

[Risk weights].[150%]

[Exposure class].[Exposures in default [CR SA]]

Sheet	000	Row	310	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Exposure class].[Exposures in default [CR SA]]

Sheet	000	Row	310	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Exposure class].[Exposures in default [CR SA]]

Sheet	000	Row	310	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[150%]

[Exposure class].[Exposures in default [CR SA]]

Sheet	000	Row	310	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[150%]

[Exposure class].[Exposures in default [CR SA]]

Sheet	000	Row	310	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

Template CR SA Total

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[150%]
 [Exposure class].[Exposures in default [CR SA]]

Sheet	000	Row	310	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[150%]
 [Exposure class].[Exposures in default [CR SA]]

Sheet	000	Row	310	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Exposure class].[Exposures in default [CR SA]]

Sheet	000	Row	310	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Exposure class].[Exposures in default [CR SA]]

Sheet	000	Row	310	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Exposure class].[Exposures in default [CR SA]]

Template CR SA Total

Sheet	000	Row	320	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	320	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	320	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	320	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	320	Column	160	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

[Risk weights].[150%]

[Items associated with a particular high risk].[Items associated with a particular high risk]

Sheet	000	Row	320	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[150%]

[Items associated with a particular high risk].[Items associated with a particular high risk]

Sheet	000	Row	320	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[150%]

[Items associated with a particular high risk].[Items associated with a particular high risk]

Sheet	000	Row	320	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[150%]

[Items associated with a particular high risk].[Items associated with a particular high risk]

Sheet	000	Row	320	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Items associated with a particular high risk].[Items associated with a particular high risk]

Sheet	000	Row	320	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

Template CR SA Total

[Main category].[Instruments subject to credit risk]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Items associated with a particular high risk].[Items associated with a particular high risk]

Sheet	000	Row	320	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Items associated with a particular high risk].[Items associated with a particular high risk]

Sheet	000	Row	330	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Use of external ratings].[Rated exposure]

Sheet	000	Row	330	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Use of external ratings].[Rated exposure]

Sheet	000	Row	330	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure net of value adjustments and provisions [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Use of external ratings].[Rated exposure]

Sheet	000	Row	330	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template CR SA Total

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	330	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	330	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	330	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	330	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[150%]

[Use of external ratings].[Rated exposure]

Sheet	000	Row	330	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Rated exposure]

Sheet	000	Row	330	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Rated exposure]

Sheet	000	Row	330	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Rated exposure]

Sheet	000	Row	331	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	331	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

Template CR SA Total

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet 000 Row 331 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet 000 Row 331 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet 000 Row 331 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[150%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet 000 Row 331 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[150%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Template CR SA Total

Sheet	000	Row	331	Column	180	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	331	Column	190	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	331	Column	200	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	331	Column	210	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	331	Column	500	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	340	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[250%]

Sheet	000	Row	340	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[250%]

Sheet	000	Row	340	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[250%]

Sheet	000	Row	340	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[250%]

Sheet	000	Row	340	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]

Template CR SA Total

[Risk weights].[250%]

Sheet	000	Row	340	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[250%]

Sheet	000	Row	340	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[250%]

Sheet	000	Row	340	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[250%]

Sheet	000	Row	340	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[250%]

Sheet	000	Row	340	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[250%]

Template CR SA Total

Sheet	000	Row	340	Column	500	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	350	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	350	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	350	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	350	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	350	Column	160	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Risk weights].[1250%]

Sheet	000	Row	350	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[1250%]

Sheet	000	Row	350	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[1250%]

Sheet	000	Row	350	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[1250%]

Sheet	000	Row	350	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[1250%]

Sheet	000	Row	350	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]

Template CR SA Total

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[1250%]

Sheet 000 Row 350 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[1250%]

Sheet 000 Row 360 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]

Sheet 000 Row 360 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]

Sheet 000 Row 360 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]

Sheet 000 Row 360 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

Sheet	000	Row	360	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[Risk weights other for CR SA]

Sheet	000	Row	360	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[Risk weights other for CR SA]

Sheet	000	Row	360	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[Risk weights other for CR SA]

Sheet	000	Row	360	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Risk weights].[Risk weights other for CR SA]

Sheet	000	Row	360	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

Sheet 000 Row 360 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

Sheet 000 Row 360 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

Sheet 000 Row 370 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Rated exposure]

Sheet 000 Row 370 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Rated exposure]

Sheet 000 Row 370 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Total

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Rated exposure]

Sheet	000	Row	370	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Rated exposure]

Sheet	000	Row	370	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Rated exposure]

Sheet	000	Row	370	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Rated exposure]

Sheet	000	Row	370	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Rated exposure]

Sheet	000	Row	370	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

Template CR SA Total

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	370	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	370	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	370	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]

Sheet	000	Row	371	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Template CR SA Total

Sheet	000	Row	371	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	371	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	371	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	371	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	371	Column	170	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

[Conversion factors for off-balance sheet items].[20%]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	371	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	371	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	371	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	371	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	371	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]

Template CR SA Total

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Sheet	000	Row	380	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	380	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	380	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	380	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	380	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Total

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet 000 Row 380 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet 000 Row 380 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral with substitution effect]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet 000 Row 380 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet 000 Row 380 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet 000 Row 380 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Total

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet 000 Row 380 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Volatility adjustment to the exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet 000 Row 380 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet 000 Row 380 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Volatility and maturity adjustments [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet 000 Row 380 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet 000 Row 380 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Total

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	380	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	380	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	380	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	380	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	380	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]

Template CR SA Total

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	380	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	380	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	380	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[2%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	380	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	380	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

Template CR SA Total

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	380	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	380	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	380	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	380	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]

Template CR SA Total

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[70%]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	380	Column	360	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[70%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	380	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[75%]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	380	Column	380	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	380	Column	390	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	380	Column	400	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SA Total

[Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	380	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	380	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Items associated with a particular high risk].[Items associated with a particular high risk]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	380	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	380	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Total

[Risk weights].[150%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	380	Column	450	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[250%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	380	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[1250%]

[Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	380	Column	470	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	380	Column	480	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	380	Column	490	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

Template CR SA Total

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	380	Column	500	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on central governments and central banks]

Sheet	000	Row	390	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Total

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral with substitution effect]
 [Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Total

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Volatility adjustment to the exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM Volatility and maturity adjustments [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Total

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Total

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

[Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[2%]

[Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Total

[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[10%]
[Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[10%]
[Use of external ratings].[Rated exposure]
[Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[10%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[20%]
[Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	290	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[20%]
[Use of external ratings].[Rated exposure]
[Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	300	Data Typ	Monetary	Period Type	Stock
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Template CR SA Total

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	310	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	320	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	340	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Total

[Risk weights].[50%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[70%]

[Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	360	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[70%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[75%]

[Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	380	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	390	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

Template CR SA Total

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	400	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	410	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Items associated with a particular high risk].[Items associated with a particular high risk]
 [Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet	000	Row	390	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]

Template CR SA Total

[Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet 000 Row 390 Column 440 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet 000 Row 390 Column 450 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[250%]

[Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet 000 Row 390 Column 460 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[1250%]

[Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet 000 Row 390 Column 470 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet 000 Row 390 Column 480 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet 000 Row 390 Column 490 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet 000 Row 390 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on regional governments or local authorities]

Sheet 000 Row 400 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet 000 Row 400 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet 000 Row 400 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Total

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral with substitution effect]
 [Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Total

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet 000 Row 400 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet 000 Row 400 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet 000 Row 400 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Volatility adjustment to the exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet 000 Row 400 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet 000 Row 400 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Volatility and maturity adjustments [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

[Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[2%]

[Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	290	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

Template CR SA Total

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	300	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	310	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	320	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Rated exposure]

Template CR SA Total

[Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	340	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[70%]
 [Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	360	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[70%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	370	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[75%]
 [Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	380	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Total

[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[100%]
[Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet 000 Row 400 Column 390 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[100%]
[Use of external ratings].[Rated exposure]
[Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet 000 Row 400 Column 400 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[100%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet 000 Row 400 Column 410 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet 000 Row 400 Column 420 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Items associated with a particular high risk].[Items associated with a particular high risk]
[Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet 000 Row 400 Column 430 Data Typ Monetary Period Type Stock

Template CR SA Total

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Use of external ratings].[Rated exposure]
[Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	450	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[250%]
[Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[1250%]
[Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	470	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Total

[Risk weights].[Risk weights other for CR SA]
 [Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	480	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	490	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	400	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on public sector entities]

Sheet	000	Row	410	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Total

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral with substitution effect]
 [Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Volatility adjustment to the exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Total

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
[Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet 000 Row 410 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CRM Volatility and maturity adjustments [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
[Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet 000 Row 410 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet 000 Row 410 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[0%]
[Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet 000 Row 410 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[20%]
[Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet 000 Row 410 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Total

[Conversion factors for off-balance sheet items].[50%]

[Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

[Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

Template CR SA Total

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[2%]

[Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

Template CR SA Total

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[20%]
[Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet 000 Row 410 Column 290 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[20%]
[Use of external ratings].[Rated exposure]
[Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet 000 Row 410 Column 300 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[20%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet 000 Row 410 Column 310 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[35%]
[Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet 000 Row 410 Column 320 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[50%]
[Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet 000 Row 410 Column 330 Data Typ Monetary Period Type Stock

Template CR SA Total

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	340	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[70%]
 [Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	360	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[70%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	370	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[75%]
 [Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	380	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	390	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	400	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	410	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	420	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]

Template CR SA Total

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Items associated with a particular high risk].[Items associated with a particular high risk]
 [Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	450	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[250%]
 [Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	460	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[1250%]

Template CR SA Total

[Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	470	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	480	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	490	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	410	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on multilateral developments banks]

Sheet	000	Row	420	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Total

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on international organisations]

Sheet 000 Row 420 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on international organisations]

Sheet 000 Row 420 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on international organisations]

Sheet 000 Row 420 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[SA Claims or contingent claims on international organisations]

Sheet 000 Row 420 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[SA Claims or contingent claims on international organisations]

Sheet 000 Row 420 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Total

[CRM Effects/Collateral].[Financial collateral simple method]

[Exposure class].[SA Claims or contingent claims on international organisations]

Sheet 000 Row 420 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral with substitution effect]

[Exposure class].[SA Claims or contingent claims on international organisations]

Sheet 000 Row 420 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[SA Claims or contingent claims on international organisations]

Sheet 000 Row 420 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on international organisations]

Sheet 000 Row 420 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on international organisations]

Sheet 000 Row 420 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM Volatility adjustment to the exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

Template CR SA Total

[Exposure class].[SA Claims or contingent claims on international organisations]

Sheet 000 **Row 420** **Column 130** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on international organisations]

Sheet 000 **Row 420** **Column 140** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[CRM Volatility and maturity adjustments [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on international organisations]

Sheet 000 **Row 420** **Column 150** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on international organisations]

Sheet 000 **Row 420** **Column 160** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Exposure class].[SA Claims or contingent claims on international organisations]

Sheet 000 **Row 420** **Column 170** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

Template CR SA Total

[Exposure class].[SA Claims or contingent claims on international organisations]

Sheet 000 Row 420 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Exposure class].[SA Claims or contingent claims on international organisations]

Sheet 000 Row 420 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Exposure class].[SA Claims or contingent claims on international organisations]

Sheet 000 Row 420 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on international organisations]

Sheet 000 Row 420 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on international organisations]

Sheet 000 Row 420 Column 220 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]
 [Exposure class].[SA Claims or contingent claims on international organisations]

Template CR SA Total

Sheet	000	Row	420	Column	230	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	420	Column	240	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	420	Column	250	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	420	Column	260	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	420	Column	270	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[10%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[SA Claims or contingent claims on international organisations]

Sheet	000	Row	420	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[20%]
[Exposure class].[SA Claims or contingent claims on international organisations]

Sheet	000	Row	420	Column	290	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[20%]
[Use of external ratings].[Rated exposure]
[Exposure class].[SA Claims or contingent claims on international organisations]

Sheet	000	Row	420	Column	300	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[20%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[SA Claims or contingent claims on international organisations]

Sheet	000	Row	420	Column	310	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[35%]
[Exposure class].[SA Claims or contingent claims on international organisations]

Sheet	000	Row	420	Column	320	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR SA Total

[Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Exposure class].[SA Claims or contingent claims on international organisations]

Sheet	000	Row	420	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on international organisations]

Sheet	000	Row	420	Column	340	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on international organisations]

Sheet	000	Row	420	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[70%]
 [Exposure class].[SA Claims or contingent claims on international organisations]

Sheet	000	Row	420	Column	360	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[70%]

Template CR SA Total

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on international organisations]

Sheet	000	Row	420	Column	370	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[75%]

[Exposure class].[SA Claims or contingent claims on international organisations]

Sheet	000	Row	420	Column	380	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Exposure class].[SA Claims or contingent claims on international organisations]

Sheet	000	Row	420	Column	390	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on international organisations]

Sheet	000	Row	420	Column	400	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on international organisations]

Sheet	000	Row	420	Column	410	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

Template CR SA Total

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Exposure class].[SA Claims or contingent claims on international organisations]

Sheet 000 Row 420 Column 420 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Items associated with a particular high risk].[Items associated with a particular high risk]
 [Exposure class].[SA Claims or contingent claims on international organisations]

Sheet 000 Row 420 Column 430 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on international organisations]

Sheet 000 Row 420 Column 440 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on international organisations]

Sheet 000 Row 420 Column 450 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[250%]
 [Exposure class].[SA Claims or contingent claims on international organisations]

Template CR SA Total

Sheet	000	Row	420	Column	460	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	420	Column	470	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	420	Column	480	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	420	Column	490	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	420	Column	500	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on international organisations]

Sheet	000	Row	430	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	000	Row	430	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	000	Row	430	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	000	Row	430	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	000	Row	430	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]

Template CR SA Total

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 000 Row 430 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Financial collateral simple method]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 000 Row 430 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral wiith substitution effect]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 000 Row 430 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 000 Row 430 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet 000 Row 430 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Template CR SA Total

Sheet	000	Row	430	Column	120	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	430	Column	130	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	430	Column	140	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	430	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	430	Column	160	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

Sheet	000	Row	430	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	430	Column	180	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	430	Column	190	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	430	Column	200	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	430	Column	210	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

Sheet	000	Row	430	Column	220	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	430	Column	230	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	430	Column	240	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	430	Column	250	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	430	Column	260	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	000	Row	430	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	000	Row	430	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	000	Row	430	Column	290	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	000	Row	430	Column	300	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	000	Row	430	Column	310	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR SA Total

[Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	000	Row	430	Column	320	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	000	Row	430	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	000	Row	430	Column	340	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	000	Row	430	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[70%]

Template CR SA Total

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	000	Row	430	Column	410	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	000	Row	430	Column	420	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Items associated with a particular high risk].[Items associated with a particular high risk]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	000	Row	430	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	000	Row	430	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Template CR SA Total

Sheet	000	Row	430	Column	450	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	430	Column	460	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	430	Column	470	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	430	Column	480	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	430	Column	490	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	000	Row	430	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on institutions without a short-term credit assessment]

Sheet	000	Row	440	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	440	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	440	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	440	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

Template CR SA Total

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	440	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	440	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Financial collateral simple method]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	440	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral with substitution effect]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	440	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	440	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Total

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 000 Row 440 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 000 Row 440 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM Volatility adjustment to the exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 000 Row 440 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 000 Row 440 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM Volatility and maturity adjustments [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 000 Row 440 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Template CR SA Total

Sheet	000	Row	440	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	440	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	440	Column	180	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	440	Column	190	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	440	Column	200	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	440	Column	310	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	440	Column	320	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	440	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	440	Column	340	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Template CR SA Total

Sheet	000	Row	440	Column	350	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	440	Column	360	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	440	Column	370	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	440	Column	380	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	440	Column	390	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

[Risk weights].[100%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	440	Column	400	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	440	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	440	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Items associated with a particular high risk].[Items associated with a particular high risk]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	440	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	440	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SA Total

[Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	440	Column	450	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[250%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	440	Column	460	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[1250%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	440	Column	470	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	440	Column	480	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]

Template CR SA Total

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	440	Column	490	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	440	Column	500	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	450	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	450	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	450	Column	040	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Financial collateral simple method]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral with substitution effect]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template CR SA Total

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM Volatility adjustment to the exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Volatility and maturity adjustments [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SA Total

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Total

[Risk weights].[0%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[2%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Template CR SA Total

Sheet	000	Row	450	Column	270	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	450	Column	280	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	450	Column	290	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	450	Column	300	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	450	Column	310	Data Typ	Monetary	Period Type	Stock
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Template CR SA Total

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	320	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	340	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]

Template CR SA Total

[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[70%]
[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 000 Row 450 Column 360 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[70%]
[Use of external ratings].[Rated exposure]
[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 000 Row 450 Column 370 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[75%]
[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 000 Row 450 Column 380 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[100%]
[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet 000 Row 450 Column 390 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]

Template CR SA Total

[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[100%]
[Use of external ratings].[Rated exposure]
[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	400	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[100%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	410	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	420	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Items associated with a particular high risk].[Items associated with a particular high risk]
[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	450	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[250%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	460	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[1250%]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	470	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

Template CR SA Total

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	480	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	490	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	450	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Claims or contingent claims on corporates without a short-term credit assessment]

Sheet	000	Row	460	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	460	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

Template CR SA Total

[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	460	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure net of value adjustments and provisions [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	460	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[CRM Effects/Collateral].[Guarantees - Substitution effect]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	460	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	460	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[CRM Effects/Collateral].[Financial collateral simple method]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	460	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR SA]]
[Main category].[Instruments subject to credit risk]

Template CR SA Total

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral wiith substitution effect]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 000 Row 460 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 000 Row 460 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 000 Row 460 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 000 Row 460 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Volatility adjustment to the exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 000 Row 460 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Total

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 000 Row 460 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM Volatility and maturity adjustments [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 000 Row 460 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 000 Row 460 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 000 Row 460 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 000 Row 460 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Total

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	460	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	460	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	460	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	460	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	460	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	460	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[2%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	460	Column	250	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	460	Column	260	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	460	Column	270	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	460	Column	280	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

Template CR SA Total

[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[20%]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	460	Column	290	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[20%]
[Use of external ratings].[Rated exposure]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	460	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[20%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	460	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[35%]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	460	Column	320	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[50%]

Template CR SA Total

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	460	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	460	Column	340	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	460	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[70%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	460	Column	360	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[70%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	460	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

Template CR SA Total

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[75%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 000 Row 460 Column 380 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 000 Row 460 Column 390 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 000 Row 460 Column 400 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 000 Row 460 Column 410 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 000 Row 460 Column 420 Data Typ Monetary Period Type Stock

Template CR SA Total

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Items associated with a particular high risk].[Items associated with a particular high risk]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	460	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	460	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	460	Column	450	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[250%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	460	Column	460	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[1250%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	460	Column	470	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	460	Column	480	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	460	Column	490	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	460	Column	500	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	470	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

Template CR SA Total

[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	470	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	470	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure net of value adjustments and provisions [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	470	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[CRM Effects/Collateral].[Guarantees - Substitution effect]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	470	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Exposure class].[SA Retail claims or contingent retail claims]

Template CR SA Total

Sheet	000	Row	470	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	470	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	470	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	470	Column	100	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	470	Column	110	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

[Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 000 Row 470 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Volatility adjustment to the exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 000 Row 470 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 000 Row 470 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Volatility and maturity adjustments [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 000 Row 470 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 000 Row 470 Column 160 Data Typ Monetary Period Type Stock

Template CR SA Total

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	470	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	470	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	470	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	470	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Total

[Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 000 Row 470 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 000 Row 470 Column 220 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 000 Row 470 Column 230 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet 000 Row 470 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[2%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Template CR SA Total

Sheet	000	Row	470	Column	250	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	470	Column	260	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	470	Column	270	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	470	Column	280	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	470	Column	290	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[20%]
[Use of external ratings].[Rated exposure]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	470	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[20%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	470	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[35%]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	470	Column	320	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[50%]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	470	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]

Template CR SA Total

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	470	Column	340	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	470	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[70%]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	470	Column	360	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Counterparty].[SME]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[70%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	470	Column	370	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Total

[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[75%]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 000 Row 470 Column 380 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[100%]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 000 Row 470 Column 390 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[100%]
[Use of external ratings].[Rated exposure]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 000 Row 470 Column 400 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[100%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[SA Retail claims or contingent retail claims]

Sheet 000 Row 470 Column 410 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Counterparty].[SME]
[Prudential portfolio].[Banking book]

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	470	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Items associated with a particular high risk].[Items associated with a particular high risk]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	470	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	470	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	470	Column	450	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Total

[Risk weights].[250%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	470	Column	460	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[1250%]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	470	Column	470	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	470	Column	480	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Retail claims or contingent retail claims]

Sheet	000	Row	470	Column	490	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Counterparty].[SME]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Retail claims or contingent retail claims]

Template CR SA Total

Sheet	000	Row	470	Column	500	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	480	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	480	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	480	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	480	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	480	Column	060	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral with substitution effect]
 [Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	110	Data Typ	Monetary	Period Type	Stock
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Template CR SA Total

[Base].[Exposures]

[Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Volatility adjustment to the exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Volatility and maturity adjustments [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR SA Total

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[0%]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[20%]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[50%]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value (E*) [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[100%]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR SA Total

[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[0%]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[0%]
[Use of external ratings].[Rated exposure]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[2%]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[10%]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	260	Data Typ	Monetary	Period Type	Stock
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Template CR SA Total

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[10%]
[Use of external ratings].[Rated exposure]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[10%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[20%]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	290	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[20%]
[Use of external ratings].[Rated exposure]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	300	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[20%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	310	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[35%]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	320	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[50%]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	330	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[50%]
[Use of external ratings].[Rated exposure]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	340	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[50%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SA Total

[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[70%]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	360	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[70%]
[Use of external ratings].[Rated exposure]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[75%]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	380	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[100%]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	390	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[100%]
[Use of external ratings].[Rated exposure]

Template CR SA Total

[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	400	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	410	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Items associated with a particular high risk].[Items associated with a particular high risk]

[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Rated exposure]

[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

Template CR SA Total

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	450	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[250%]
 [Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[1250%]
 [Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	470	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	480	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	480	Column	490	Data Typ	Monetary	Period Type	Stock
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Template CR SA Total

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet 000 Row 480 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet 000 Row 490 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Type of credit protection].[Mortgages on residential property]
 [Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet 000 Row 490 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Type of credit protection].[Mortgages on residential property]
 [Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet 000 Row 490 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Type of credit protection].[Mortgages on residential property]
 [Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Template CR SA Total

Sheet	000	Row	490	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	490	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	490	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	490	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	490	Column	090	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Type of credit protection].[Mortgages on residential property]
 [Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Type of credit protection].[Mortgages on residential property]
 [Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Type of credit protection].[Mortgages on residential property]
 [Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM Volatility adjustment to the exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Type of credit protection].[Mortgages on residential property]
 [Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Type of credit protection].[Mortgages on residential property]
 [Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Template CR SA Total

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Type of credit protection].[Mortgages on residential property]
 [Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Type of credit protection].[Mortgages on residential property]
 [Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Type of credit protection].[Mortgages on residential property]
 [Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Counterparty credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Type of credit protection].[Mortgages on residential property]
 [Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[0%]
 [Type of credit protection].[Mortgages on residential property]
 [Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	230	Data Typ	Monetary	Period Type	Stock
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Template CR SA Total

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[0%]
[Use of external ratings].[Rated exposure]
[Type of credit protection].[Mortgages on residential property]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[2%]
[Type of credit protection].[Mortgages on residential property]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[10%]
[Type of credit protection].[Mortgages on residential property]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[10%]
[Use of external ratings].[Rated exposure]
[Type of credit protection].[Mortgages on residential property]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]

Template CR SA Total

[Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Type of credit protection].[Mortgages on residential property]
 [Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Type of credit protection].[Mortgages on residential property]
 [Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	290	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]
 [Type of credit protection].[Mortgages on residential property]
 [Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	300	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Type of credit protection].[Mortgages on residential property]
 [Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]

Template CR SA Total

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Type of credit protection].[Mortgages on residential property]
 [Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	320	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Type of credit protection].[Mortgages on residential property]
 [Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Rated exposure]
 [Type of credit protection].[Mortgages on residential property]
 [Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	340	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Type of credit protection].[Mortgages on residential property]
 [Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[70%]
[Type of credit protection].[Mortgages on residential property]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	360	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[70%]
[Use of external ratings].[Rated exposure]
[Type of credit protection].[Mortgages on residential property]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	370	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[75%]
[Type of credit protection].[Mortgages on residential property]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	380	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[100%]
[Type of credit protection].[Mortgages on residential property]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	390	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[100%]
[Use of external ratings].[Rated exposure]

Template CR SA Total

[Type of credit protection].[Mortgages on residential property]

[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	400	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Type of credit protection].[Mortgages on residential property]

[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Type of credit protection].[Mortgages on residential property]

[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Items associated with a particular high risk].[Items associated with a particular high risk]

[Type of credit protection].[Mortgages on residential property]

[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Rated exposure]

[Type of credit protection].[Mortgages on residential property]

Template CR SA Total

[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Type of credit protection].[Mortgages on residential property]

[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	450	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[250%]

[Type of credit protection].[Mortgages on residential property]

[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[1250%]

[Type of credit protection].[Mortgages on residential property]

[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	470	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Type of credit protection].[Mortgages on residential property]

[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	480	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SA Total

[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[Risk weights other for CR SA]
[Use of external ratings].[Rated exposure]
[Type of credit protection].[Mortgages on residential property]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	490	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[Risk weights other for CR SA]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Type of credit protection].[Mortgages on residential property]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	490	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Type of credit protection].[Mortgages on residential property]
[Exposure class].[Claims or contingent claims secured by mortgages on immovable property]

Sheet	000	Row	500	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Exposure class].[Exposures in default]

Sheet	000	Row	500	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Total

[Exposure class].[Exposures in default]

Sheet 000 Row 500 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[Exposures in default]

Sheet 000 Row 500 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[Exposures in default]

Sheet 000 Row 500 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[Exposures in default]

Sheet 000 Row 500 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Exposure class].[Exposures in default]

Sheet 000 Row 500 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral with substitution effect]

Template CR SA Total

[Exposure class].[Exposures in default]

Sheet 000 Row 500 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[Exposures in default]

Sheet 000 Row 500 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[Exposures in default]

Sheet 000 Row 500 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[Exposures in default]

Sheet 000 Row 500 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Volatility adjustment to the exposure [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[Exposures in default]

Sheet 000 Row 500 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[Exposures in default]

Template CR SA Total

Sheet	000	Row	500	Column	140	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	500	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	500	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	500	Column	170	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	500	Column	180	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

Sheet	000	Row	500	Column	240	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	500	Column	250	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	500	Column	260	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	500	Column	270	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	500	Column	280	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Exposure class].[Exposures in default]

Sheet	000	Row	500	Column	290	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Use of external ratings].[Rated exposure]

[Exposure class].[Exposures in default]

Sheet	000	Row	500	Column	300	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[20%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[Exposures in default]

Sheet	000	Row	500	Column	310	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[35%]

[Exposure class].[Exposures in default]

Sheet	000	Row	500	Column	320	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Exposure class].[Exposures in default]

Sheet	000	Row	500	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

Template CR SA Total

[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[50%]
[Use of external ratings].[Rated exposure]
[Exposure class].[Exposures in default]

Sheet	000	Row	500	Column	340	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[50%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[Exposures in default]

Sheet	000	Row	500	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[70%]
[Exposure class].[Exposures in default]

Sheet	000	Row	500	Column	360	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[70%]
[Use of external ratings].[Rated exposure]
[Exposure class].[Exposures in default]

Sheet	000	Row	500	Column	370	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[75%]

Template CR SA Total

[Exposure class].[Exposures in default]

Sheet	000	Row	500	Column	380	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Exposure class].[Exposures in default]

Sheet	000	Row	500	Column	390	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Use of external ratings].[Rated exposure]

[Exposure class].[Exposures in default]

Sheet	000	Row	500	Column	400	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[100%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[Exposures in default]

Sheet	000	Row	500	Column	410	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[150%]

[Exposure class].[Exposures in default]

Sheet	000	Row	500	Column	420	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Total

[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Items associated with a particular high risk].[Items associated with a particular high risk]
[Exposure class].[Exposures in default]

Sheet	000	Row	500	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Use of external ratings].[Rated exposure]
[Exposure class].[Exposures in default]

Sheet	000	Row	500	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[Exposures in default]

Sheet	000	Row	500	Column	450	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[250%]
[Exposure class].[Exposures in default]

Sheet	000	Row	500	Column	460	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instruments subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[1250%]
[Exposure class].[Exposures in default]

Sheet	000	Row	500	Column	470	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template CR SA Total

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Exposure class].[Exposures in default]

Sheet	000	Row	500	Column	480	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[Exposures in default]

Sheet	000	Row	500	Column	490	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[Exposures in default]

Sheet	000	Row	500	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[Exposures in default]

Sheet	000	Row	510	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[On and off-balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[Claims in form of covered bonds]

Template CR SA Total

Sheet 000 Row 510 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Exposure class].[Claims in form of covered bonds]

Sheet 000 Row 510 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure net of value adjustments and provisions [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Exposure class].[Claims in form of covered bonds]

Sheet 000 Row 510 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[CRM Effects/Collateral].[Guarantees - Substitution effect]
[Exposure class].[Claims in form of covered bonds]

Sheet 000 Row 510 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Exposure class].[Claims in form of covered bonds]

Sheet 000 Row 510 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[CRM Effects/Collateral].[Financial collateral simple method]
[Exposure class].[Claims in form of covered bonds]

Template CR SA Total

Sheet	000	Row	510	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	510	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	510	Column	100	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	510	Column	110	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	510	Column	120	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

Sheet	000	Row	510	Column	130	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	510	Column	140	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	510	Column	150	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	510	Column	160	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	510	Column	170	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

Sheet	000	Row	510	Column	180	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	510	Column	190	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	510	Column	200	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	510	Column	210	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	510	Column	220	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

Sheet 000 Row 510 Column 230 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[0%]
[Use of external ratings].[Rated exposure]
[Exposure class].[Claims in form of covered bonds]

Sheet 000 Row 510 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[2%]
[Exposure class].[Claims in form of covered bonds]

Sheet 000 Row 510 Column 250 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[10%]
[Exposure class].[Claims in form of covered bonds]

Sheet 000 Row 510 Column 260 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[10%]
[Use of external ratings].[Rated exposure]
[Exposure class].[Claims in form of covered bonds]

Sheet 000 Row 510 Column 270 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[Claims in form of covered bonds]

Sheet 000 Row 510 Column 280 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[On and off-balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Exposure class].[Claims in form of covered bonds]

Sheet 000 Row 510 Column 290 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[On and off-balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[Claims in form of covered bonds]

Sheet 000 Row 510 Column 300 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[On and off-balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[Claims in form of covered bonds]

Sheet 000 Row 510 Column 310 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[On and off-balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Exposure class].[Claims in form of covered bonds]

Sheet 000 Row 510 Column 320 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template CR SA Total

[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[50%]
[Exposure class].[Claims in form of covered bonds]

Sheet	000	Row	510	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[50%]
[Use of external ratings].[Rated exposure]
[Exposure class].[Claims in form of covered bonds]

Sheet	000	Row	510	Column	340	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[50%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[Claims in form of covered bonds]

Sheet	000	Row	510	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[70%]
[Exposure class].[Claims in form of covered bonds]

Sheet	000	Row	510	Column	360	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[70%]

Template CR SA Total

[Use of external ratings].[Rated exposure]
 [Exposure class].[Claims in form of covered bonds]

Sheet	000	Row	510	Column	370	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[On and off-balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[75%]
 [Exposure class].[Claims in form of covered bonds]

Sheet	000	Row	510	Column	380	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[On and off-balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Exposure class].[Claims in form of covered bonds]

Sheet	000	Row	510	Column	390	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[On and off-balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[Claims in form of covered bonds]

Sheet	000	Row	510	Column	400	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[On and off-balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[100%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[Claims in form of covered bonds]

Sheet	000	Row	510	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[On and off-balance sheet exposures subject to credit risk]

Template CR SA Total

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Exposure class].[Claims in form of covered bonds]

Sheet	000	Row	510	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Items associated with a particular high risk].[Items associated with a particular high risk]
[Exposure class].[Claims in form of covered bonds]

Sheet	000	Row	510	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Use of external ratings].[Rated exposure]
[Exposure class].[Claims in form of covered bonds]

Sheet	000	Row	510	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[Claims in form of covered bonds]

Sheet	000	Row	510	Column	450	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[250%]
[Exposure class].[Claims in form of covered bonds]

Template CR SA Total

Sheet 000 Row 510 Column 460 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[1250%]
[Exposure class].[Claims in form of covered bonds]

Sheet 000 Row 510 Column 470 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[Risk weights other for CR SA]
[Exposure class].[Claims in form of covered bonds]

Sheet 000 Row 510 Column 480 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[Risk weights other for CR SA]
[Use of external ratings].[Rated exposure]
[Exposure class].[Claims in form of covered bonds]

Sheet 000 Row 510 Column 490 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[Risk weights other for CR SA]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[Claims in form of covered bonds]

Sheet 000 Row 510 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[Claims in form of covered bonds]

Sheet 000 Row 520 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Use of external ratings].[Direct issue short-term credit assessment]

[Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet 000 Row 520 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Use of external ratings].[Direct issue short-term credit assessment]

[Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet 000 Row 520 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Use of external ratings].[Direct issue short-term credit assessment]

[Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet 000 Row 520 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Guarantees - Substitution effect]

[Use of external ratings].[Direct issue short-term credit assessment]

[Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet 000 Row 520 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Instruments subject to credit risk]

Template CR SA Total

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Use of external ratings].[Direct issue short-term credit assessment]
 [Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Use of external ratings].[Direct issue short-term credit assessment]
 [Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral wiith substitution effect]
 [Use of external ratings].[Direct issue short-term credit assessment]
 [Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Use of external ratings].[Direct issue short-term credit assessment]
 [Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Use of external ratings].[Direct issue short-term credit assessment]

Template CR SA Total

[Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Use of external ratings].[Direct issue short-term credit assessment]

[Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Volatility adjustment to the exposure [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Use of external ratings].[Direct issue short-term credit assessment]

[Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Use of external ratings].[Direct issue short-term credit assessment]

[Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Volatility and maturity adjustments [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Use of external ratings].[Direct issue short-term credit assessment]

[Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instruments subject to credit risk]

Template CR SA Total

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Use of external ratings].[Direct issue short-term credit assessment]
 [Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Use of external ratings].[Direct issue short-term credit assessment]
 [Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Use of external ratings].[Direct issue short-term credit assessment]
 [Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Use of external ratings].[Direct issue short-term credit assessment]
 [Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Use of external ratings].[Direct issue short-term credit assessment]

Template CR SA Total

[Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Use of external ratings].[Direct issue short-term credit assessment]

[Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Use of external ratings].[Direct issue short-term credit assessment]

[Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

[Use of external ratings].[Direct issue short-term credit assessment]

[Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

[Use of external ratings].[Direct issue short-term credit assessment]

[Use of external ratings].[Rated exposure]

[Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

Template CR SA Total

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[2%]
 [Use of external ratings].[Direct issue short-term credit assessment]
 [Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Direct issue short-term credit assessment]
 [Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Direct issue short-term credit assessment]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Direct issue short-term credit assessment]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Direct issue short-term credit assessment]
 [Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet 000 Row 520 Column 290 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Direct issue short-term credit assessment]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet 000 Row 520 Column 300 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Use of external ratings].[Direct issue short-term credit assessment]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet 000 Row 520 Column 310 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[35%]
 [Use of external ratings].[Direct issue short-term credit assessment]
 [Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet 000 Row 520 Column 320 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]

Template CR SA Total

[Use of external ratings].[Direct issue short-term credit assessment]
 [Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Direct issue short-term credit assessment]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	340	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[50%]
 [Use of external ratings].[Direct issue short-term credit assessment]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[70%]
 [Use of external ratings].[Direct issue short-term credit assessment]
 [Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	360	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[70%]
 [Use of external ratings].[Direct issue short-term credit assessment]
 [Use of external ratings].[Rated exposure]

Template CR SA Total

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Direct issue short-term credit assessment]
 [Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	420	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Direct issue short-term credit assessment]
 [Items associated with a particular high risk].[Items associated with a particular high risk]
 [Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Direct issue short-term credit assessment]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[150%]
 [Use of external ratings].[Direct issue short-term credit assessment]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	450	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SA Total

[Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[250%]
 [Use of external ratings].[Direct issue short-term credit assessment]
 [Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue short-term credit assessment]
 [Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	470	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Direct issue short-term credit assessment]
 [Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	480	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Direct issue short-term credit assessment]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	490	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Total

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Direct issue short-term credit assessment]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	520	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments subject to credit risk]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Use of external ratings].[Direct issue short-term credit assessment]
 [Exposure class].[Claims on institutions and corporate with a short-term credit assessment]

Sheet	000	Row	530	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[On and off-balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[Claims in the form of units or shares in CIUs]

Sheet	000	Row	530	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[On and off-balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[Claims in the form of units or shares in CIUs]

Sheet	000	Row	530	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[On and off-balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[Claims in the form of units or shares in CIUs]

Sheet	000	Row	530	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[On and off-balance sheet exposures subject to credit risk]

Template CR SA Total

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[Claims in the form of units or shares in CIUs]

Sheet 000 Row 530 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[On and off-balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[Claims in the form of units or shares in CIUs]

Sheet 000 Row 530 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[On and off-balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Exposure class].[Claims in the form of units or shares in CIUs]

Sheet 000 Row 530 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[On and off-balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral with substitution effect]
 [Exposure class].[Claims in the form of units or shares in CIUs]

Sheet 000 Row 530 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[On and off-balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[Claims in the form of units or shares in CIUs]

Sheet 000 Row 530 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR SA]]

Template CR SA Total

[Main category].[On and off-balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[Claims in the form of units or shares in CIUs]

Sheet 000 Row 530 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]

[Main category].[On and off-balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[Claims in the form of units or shares in CIUs]

Sheet 000 Row 530 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM Volatility adjustment to the exposure [CR SA]]

[Main category].[On and off-balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[Claims in the form of units or shares in CIUs]

Sheet 000 Row 530 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[On and off-balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[Claims in the form of units or shares in CIUs]

Sheet 000 Row 530 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM Volatility and maturity adjustments [CR SA]]

[Main category].[On and off-balance sheet exposures subject to credit risk]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[Claims in the form of units or shares in CIUs]

Sheet 000 Row 530 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[On and off-balance sheet exposures subject to credit risk]

Template CR SA Total

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[Claims in the form of units or shares in CIUs]

Sheet 000 Row 530 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[On and off-balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[0%]
 [Exposure class].[Claims in the form of units or shares in CIUs]

Sheet 000 Row 530 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[On and off-balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[20%]
 [Exposure class].[Claims in the form of units or shares in CIUs]

Sheet 000 Row 530 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[On and off-balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[50%]
 [Exposure class].[Claims in the form of units or shares in CIUs]

Sheet 000 Row 530 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value (E*) [CR SA]]
 [Main category].[On and off-balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Conversion factors for off-balance sheet items].[100%]
 [Exposure class].[Claims in the form of units or shares in CIUs]

Sheet 000 Row 530 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[On and off-balance sheet exposures subject to credit risk]

Template CR SA Total

[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Exposure class].[Claims in the form of units or shares in CIUs]

Sheet	000	Row	530	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Exposure class].[Claims in the form of units or shares in CIUs]

Sheet	000	Row	530	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[0%]
[Exposure class].[Claims in the form of units or shares in CIUs]

Sheet	000	Row	530	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[0%]
[Use of external ratings].[Rated exposure]
[Exposure class].[Claims in the form of units or shares in CIUs]

Sheet	000	Row	530	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[2%]
[Exposure class].[Claims in the form of units or shares in CIUs]

Sheet	000	Row	530	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]

Template CR SA Total

[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[10%]
[Exposure class].[Claims in the form of units or shares in CIUs]

Sheet	000	Row	530	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[10%]
[Use of external ratings].[Rated exposure]
[Exposure class].[Claims in the form of units or shares in CIUs]

Sheet	000	Row	530	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[10%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[Claims in the form of units or shares in CIUs]

Sheet	000	Row	530	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[20%]
[Exposure class].[Claims in the form of units or shares in CIUs]

Sheet	000	Row	530	Column	290	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[20%]
[Use of external ratings].[Rated exposure]
[Exposure class].[Claims in the form of units or shares in CIUs]

Template CR SA Total

Sheet	000	Row	530	Column	300	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	530	Column	310	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	530	Column	320	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	530	Column	330	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	530	Column	340	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[50%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[Claims in the form of units or shares in CIUs]

Sheet	000	Row	530	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[70%]
[Exposure class].[Claims in the form of units or shares in CIUs]

Sheet	000	Row	530	Column	360	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[70%]
[Use of external ratings].[Rated exposure]
[Exposure class].[Claims in the form of units or shares in CIUs]

Sheet	000	Row	530	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[75%]
[Exposure class].[Claims in the form of units or shares in CIUs]

Sheet	000	Row	530	Column	380	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[100%]
[Exposure class].[Claims in the form of units or shares in CIUs]

Sheet	000	Row	530	Column	390	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]

Template CR SA Total

[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[100%]
[Use of external ratings].[Rated exposure]
[Exposure class].[Claims in the form of units or shares in CIUs]

Sheet	000	Row	530	Column	400	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[100%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[Claims in the form of units or shares in CIUs]

Sheet	000	Row	530	Column	410	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Exposure class].[Claims in the form of units or shares in CIUs]

Sheet	000	Row	530	Column	420	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Items associated with a particular high risk].[Items associated with a particular high risk]
[Exposure class].[Claims in the form of units or shares in CIUs]

Sheet	000	Row	530	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]

Template CR SA Total

[Use of external ratings].[Rated exposure]
[Exposure class].[Claims in the form of units or shares in CIUs]

Sheet	000	Row	530	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[Claims in the form of units or shares in CIUs]

Sheet	000	Row	530	Column	450	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[250%]
[Exposure class].[Claims in the form of units or shares in CIUs]

Sheet	000	Row	530	Column	460	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[1250%]
[Exposure class].[Claims in the form of units or shares in CIUs]

Sheet	000	Row	530	Column	470	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[Risk weights other for CR SA]
[Exposure class].[Claims in the form of units or shares in CIUs]

Sheet	000	Row	530	Column	480	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[On and off-balance sheet exposures subject to credit risk]
[Type of risk].[Credit risk]

Template CR SA Total

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[Claims in the form of units or shares in CIUs]

Sheet 000 Row 530 Column 490 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[On and off-balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[Risk weights other for CR SA]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[Claims in the form of units or shares in CIUs]

Sheet 000 Row 530 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[On and off-balance sheet exposures subject to credit risk]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[Claims in the form of units or shares in CIUs]

Sheet 000 Row 540 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors [CR SA]]
 [Main category].[Equity exposures and equivalents to the effects of CR]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[Equity claims]

Sheet 000 Row 540 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]
 [Main category].[Equity exposures and equivalents to the effects of CR]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[Equity claims]

Sheet 000 Row 540 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Equity exposures and equivalents to the effects of CR]

Template CR SA Total

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[Equity claims]

Sheet 000 Row 540 Column 050 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Equity exposures and equivalents to the effects of CR]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[Equity claims]

Sheet 000 Row 540 Column 060 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Equity exposures and equivalents to the effects of CR]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[Equity claims]

Sheet 000 Row 540 Column 070 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Equity exposures and equivalents to the effects of CR]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Exposure class].[Equity claims]

Sheet 000 Row 540 Column 080 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Equity exposures and equivalents to the effects of CR]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Funded credit protection other than financial collateral with substitution effect]
 [Exposure class].[Equity claims]

Sheet 000 Row 540 Column 090 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Equity exposures and equivalents to the effects of CR]

Template CR SA Total

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Exposure class].[Equity claims]

Sheet 000 Row 540 Column 100 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows [CR SA]]
 [Main category].[Equity exposures and equivalents to the effects of CR]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[Equity claims]

Sheet 000 Row 540 Column 110 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]
 [Main category].[Equity exposures and equivalents to the effects of CR]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[Equity claims]

Sheet 000 Row 540 Column 120 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[CRM Volatility adjustment to the exposure [CR SA]]
 [Main category].[Equity exposures and equivalents to the effects of CR]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[Equity claims]

Sheet 000 Row 540 Column 130 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Equity exposures and equivalents to the effects of CR]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Exposure class].[Equity claims]

Sheet 000 Row 540 Column 140 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[CRM Volatility and maturity adjustments [CR SA]]
 [Main category].[Equity exposures and equivalents to the effects of CR]
 [Type of risk].[Credit risk]

Template CR SA Total

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[Equity claims]

Sheet 000 Row 540 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Equity exposures and equivalents to the effects of CR]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[Equity claims]

Sheet 000 Row 540 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Equity exposures and equivalents to the effects of CR]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Exposure class].[Equity claims]

Sheet 000 Row 540 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Equity exposures and equivalents to the effects of CR]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Exposure class].[Equity claims]

Sheet 000 Row 540 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Equity exposures and equivalents to the effects of CR]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Exposure class].[Equity claims]

Sheet 000 Row 540 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Equity exposures and equivalents to the effects of CR]

[Type of risk].[Credit risk]

Template CR SA Total

[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Conversion factors for off-balance sheet items].[100%]
[Exposure class].[Equity claims]

Sheet	000	Row	540	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Equity exposures and equivalents to the effects of CR]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Exposure class].[Equity claims]

Sheet	000	Row	540	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Equity exposures and equivalents to the effects of CR]
[Type of risk].[Counterparty credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Exposure class].[Equity claims]

Sheet	000	Row	540	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Equity exposures and equivalents to the effects of CR]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[0%]
[Exposure class].[Equity claims]

Sheet	000	Row	540	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Equity exposures and equivalents to the effects of CR]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[0%]
[Use of external ratings].[Rated exposure]
[Exposure class].[Equity claims]

Sheet	000	Row	540	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Equity exposures and equivalents to the effects of CR]
[Type of risk].[Credit risk]

Template CR SA Total

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[2%]
 [Exposure class].[Equity claims]

Sheet 000 Row 540 Column 250 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Equity exposures and equivalents to the effects of CR]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Exposure class].[Equity claims]

Sheet 000 Row 540 Column 260 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Equity exposures and equivalents to the effects of CR]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Rated exposure]
 [Exposure class].[Equity claims]

Sheet 000 Row 540 Column 270 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Equity exposures and equivalents to the effects of CR]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[10%]
 [Use of external ratings].[Unrated exposure where a derived rating is used]
 [Exposure class].[Equity claims]

Sheet 000 Row 540 Column 280 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value [CR SA]]
 [Main category].[Equity exposures and equivalents to the effects of CR]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Risk weights].[20%]
 [Exposure class].[Equity claims]

Sheet 000 Row 540 Column 290 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template CR SA Total

[Amount type].[Exposure value [CR SA]]
[Main category].[Equity exposures and equivalents to the effects of CR]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[20%]
[Use of external ratings].[Rated exposure]
[Exposure class].[Equity claims]

Sheet	000	Row	540	Column	300	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Equity exposures and equivalents to the effects of CR]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[20%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[Equity claims]

Sheet	000	Row	540	Column	310	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Equity exposures and equivalents to the effects of CR]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[35%]
[Exposure class].[Equity claims]

Sheet	000	Row	540	Column	320	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Equity exposures and equivalents to the effects of CR]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[50%]
[Exposure class].[Equity claims]

Sheet	000	Row	540	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Equity exposures and equivalents to the effects of CR]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[50%]

Template CR SA Total

[Use of external ratings].[Rated exposure]

[Exposure class].[Equity claims]

Sheet	000	Row	540	Column	340	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Equity exposures and equivalents to the effects of CR]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[50%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[Equity claims]

Sheet	000	Row	540	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Equity exposures and equivalents to the effects of CR]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[70%]

[Exposure class].[Equity claims]

Sheet	000	Row	540	Column	360	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Equity exposures and equivalents to the effects of CR]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[70%]

[Use of external ratings].[Rated exposure]

[Exposure class].[Equity claims]

Sheet	000	Row	540	Column	370	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Equity exposures and equivalents to the effects of CR]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[75%]

[Exposure class].[Equity claims]

Sheet	000	Row	540	Column	380	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Equity exposures and equivalents to the effects of CR]

Template CR SA Total

[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[100%]
[Exposure class].[Equity claims]

Sheet	000	Row	540	Column	390	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Equity exposures and equivalents to the effects of CR]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[100%]
[Use of external ratings].[Rated exposure]
[Exposure class].[Equity claims]

Sheet	000	Row	540	Column	400	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Equity exposures and equivalents to the effects of CR]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[100%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[Equity claims]

Sheet	000	Row	540	Column	410	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Equity exposures and equivalents to the effects of CR]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Exposure class].[Equity claims]

Sheet	000	Row	540	Column	420	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Equity exposures and equivalents to the effects of CR]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Items associated with a particular high risk].[Items associated with a particular high risk]
[Exposure class].[Equity claims]

Template CR SA Total

Sheet	000	Row	540	Column	430	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	540	Column	440	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	540	Column	450	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	540	Column	460	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	540	Column	470	Data Typ	Monetary	Period Type	Stock

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Exposure class].[Equity claims]

Sheet	000	Row	540	Column	480	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Equity exposures and equivalents to the effects of CR]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Rated exposure]

[Exposure class].[Equity claims]

Sheet	000	Row	540	Column	490	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Equity exposures and equivalents to the effects of CR]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[Equity claims]

Sheet	000	Row	540	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Equity exposures and equivalents to the effects of CR]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[Equity claims]

Sheet	000	Row	550	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors [CR SA]]

[Main category].[Instrument subject to credit risk under SA]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure [CR SA]]

[Main category].[Instrument subject to credit risk under SA]

Template CR SA Total

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Other items]

Sheet	000	Row	550	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions [CR SA]]
 [Main category].[Instrument subject to credit risk under SA]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [Exposure class].[SA Other items]

Sheet	000	Row	550	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instrument subject to credit risk under SA]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Guarantees - Substitution effect]
 [Exposure class].[SA Other items]

Sheet	000	Row	550	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instrument subject to credit risk under SA]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Exposure class].[SA Other items]

Sheet	000	Row	550	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instrument subject to credit risk under SA]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Exposures other than securitisation]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Exposure class].[SA Other items]

Sheet	000	Row	550	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [CR SA]]
 [Main category].[Instrument subject to credit risk under SA]
 [Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Total

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[Funded credit protection other than financial collateral with substitution effect]

[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [CR SA]]

[Main category].[Instrument subject to credit risk under SA]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [CR SA]]

[Main category].[Instrument subject to credit risk under SA]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Net exposure after crm substitution effects pre conversion factors [CR SA]]

[Main category].[Instrument subject to credit risk under SA]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Volatility adjustment to the exposure [CR SA]]

[Main category].[Instrument subject to credit risk under SA]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Instrument subject to credit risk under SA]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Volatility and maturity adjustments [CR SA]]

[Main category].[Instrument subject to credit risk under SA]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instrument subject to credit risk under SA]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instrument subject to credit risk under SA]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[0%]

[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instrument subject to credit risk under SA]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[20%]

[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instrument subject to credit risk under SA]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

Template CR SA Total

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[50%]

[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value (E*) [CR SA]]

[Main category].[Instrument subject to credit risk under SA]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Conversion factors for off-balance sheet items].[100%]

[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instrument subject to credit risk under SA]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instruments subject to credit risk]

[Type of risk].[Counterparty credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instrument subject to credit risk under SA]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[0%]

[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instrument subject to credit risk under SA]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Total

[Risk weights].[0%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instrument subject to credit risk under SA]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[2%]

[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instrument subject to credit risk under SA]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instrument subject to credit risk under SA]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instrument subject to credit risk under SA]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[10%]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

Template CR SA Total

[Main category].[Instrument subject to credit risk under SA]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[20%]
[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	290	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instrument subject to credit risk under SA]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[20%]
[Use of external ratings].[Rated exposure]
[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	300	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instrument subject to credit risk under SA]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[20%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	310	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instrument subject to credit risk under SA]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[35%]
[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	320	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instrument subject to credit risk under SA]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[50%]
[Exposure class].[SA Other items]

Template CR SA Total

Sheet 000 Row 550 Column 330 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instrument subject to credit risk under SA]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[50%]
[Use of external ratings].[Rated exposure]
[Exposure class].[SA Other items]

Sheet 000 Row 550 Column 340 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instrument subject to credit risk under SA]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[50%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[SA Other items]

Sheet 000 Row 550 Column 350 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instrument subject to credit risk under SA]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[70%]
[Exposure class].[SA Other items]

Sheet 000 Row 550 Column 360 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instrument subject to credit risk under SA]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[70%]
[Use of external ratings].[Rated exposure]
[Exposure class].[SA Other items]

Sheet 000 Row 550 Column 370 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instrument subject to credit risk under SA]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

Template CR SA Total

[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[75%]
[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	380	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instrument subject to credit risk under SA]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[100%]
[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	390	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instrument subject to credit risk under SA]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[100%]
[Use of external ratings].[Rated exposure]
[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	400	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instrument subject to credit risk under SA]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[100%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	410	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instrument subject to credit risk under SA]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	420	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

Template CR SA Total

[Amount type].[Exposure value [CR SA]]
[Main category].[Instrument subject to credit risk under SA]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Items associated with a particular high risk].[Items associated with a particular high risk]
[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instrument subject to credit risk under SA]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Use of external ratings].[Rated exposure]
[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instrument subject to credit risk under SA]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[150%]
[Use of external ratings].[Unrated exposure where a derived rating is used]
[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	450	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instrument subject to credit risk under SA]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]
[Risk weights].[250%]
[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	460	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value [CR SA]]
[Main category].[Instrument subject to credit risk under SA]
[Type of risk].[Credit risk, counterparty credit risk and free deliveries]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Exposures other than securitisation]

Template CR SA Total

[Risk weights].[1250%]

[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	470	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instrument subject to credit risk under SA]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	480	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instrument subject to credit risk under SA]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Rated exposure]

[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	490	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value [CR SA]]

[Main category].[Instrument subject to credit risk under SA]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Risk weights].[Risk weights other for CR SA]

[Use of external ratings].[Unrated exposure where a derived rating is used]

[Exposure class].[SA Other items]

Sheet	000	Row	550	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instrument subject to credit risk under SA]

[Type of risk].[Credit risk, counterparty credit risk and free deliveries]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Exposures other than securitisation]

[Exposure class].[SA Other items]

Template CR SEC Details

[Main category].[Securitised exposures]
 [Role in the securitisation process].[Originator, Investor]
 [Code of the securitisation].[Typed]

Sheet	000	Row	999	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value - all exposures]
 [Main category].[Securitised exposures On-balance sheet]
 [Code of the securitisation].[Typed]
 [Securitisation structure].[Senior]

Sheet	000	Row	999	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value - all exposures]
 [Main category].[Securitised exposures On-balance sheet]
 [Code of the securitisation].[Typed]
 [Securitisation structure].[Mezzanine]

Sheet	000	Row	999	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value - securitised exposures of the reporting instructions]
 [Main category].[Securitised exposures On-balance sheet]
 [Code of the securitisation].[Typed]
 [Securitisation structure].[First loss]

Sheet	000	Row	999	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value - all exposures]
 [Main category].[Securitised exposures Off-balance sheet & derivatives]
 [Code of the securitisation].[Typed]
 [Securitisation structure].[Senior]

Sheet	000	Row	999	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value - all exposures]
 [Main category].[Securitised exposures Off-balance sheet & derivatives]
 [Code of the securitisation].[Typed]
 [Securitisation structure].[Mezzanine]

Sheet	000	Row	999	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value - securitised exposures of the reporting instructions]
 [Main category].[Securitised exposures Off-balance sheet & derivatives]
 [Code of the securitisation].[Typed]
 [Securitisation structure].[First loss]

Sheet	000	Row	999	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value - all exposures]

Template CR SEC Details

[Main category].[Securitisation positions On-balance sheet]

[Code of the securitisation].[Typed]

[Securitisation structure].[Senior]

Sheet	000	Row	999	Column	320	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value - all exposures]

[Main category].[Securitisation positions On-balance sheet]

[Code of the securitisation].[Typed]

[Securitisation structure].[Mezzanine]

Sheet	000	Row	999	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value - securitised exposures of the reporting instructions]

[Main category].[Securitisation positions On-balance sheet]

[Code of the securitisation].[Typed]

[Securitisation structure].[First loss]

Sheet	000	Row	999	Column	340	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value - all exposures]

[Main category].[Securitisation positions Off-balance sheet & derivatives]

[Code of the securitisation].[Typed]

[Securitisation structure].[Senior]

Sheet	000	Row	999	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value - all exposures]

[Main category].[Securitisation positions Off-balance sheet & derivatives]

[Code of the securitisation].[Typed]

[Securitisation structure].[Mezzanine]

Sheet	000	Row	999	Column	360	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value - securitised exposures of the reporting instructions]

[Main category].[Securitisation positions Off-balance sheet & derivatives]

[Code of the securitisation].[Typed]

[Securitisation structure].[First loss]

Sheet	000	Row	999	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Amount assigned to direct credit substitutes]

[Main category].[Securitisation positions Off-balance sheet & derivatives]

[Code of the securitisation].[Typed]

Sheet	000	Row	999	Column	380	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Amount assigned to IRS / CRS]

[Main category].[Securitisation positions Off-balance sheet & derivatives]

Template CR SEC Details

[Code of the securitisation].[Typed]

Sheet 000 Row 999 Column 390 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Amount assigned to eligible liquidity facilities]

[Main category].[Securitisation positions Off-balance sheet & derivatives]

[Code of the securitisation].[Typed]

Sheet 000 Row 999 Column 400 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Amount assigned to other off-balance sheet items]

[Main category].[Securitisation positions Off-balance sheet & derivatives]

[Code of the securitisation].[Typed]

Sheet 000 Row 999 Column 410 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]

[Amount type].[Conversion factor applied to revolving securitisation]

[Main category].[Securitisation positions]

[Type of securitisation].[Revolving securitisations with early amortisation]

[Code of the securitisation].[Typed]

Sheet 000 Row 999 Column 420 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure Value deducted from own funds]

[Main category].[Securitisation positions]

[Code of the securitisation].[Typed]

Sheet 000 Row 999 Column 430 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Securitisation positions]

[Code of the securitisation].[Typed]

Sheet 000 Row 999 Column 440 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount]

[Main category].[Securitisation positions]

[Code of the securitisation].[Typed]

Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	010	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	010	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	010	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	010	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	010	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	010	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[0%]

Template CR SEC IRB

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	010	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	010	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[>20% and <=50%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	010	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[>50% and <=100%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	010	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	010	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Exposure value]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	010	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value subject to risk weights (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	010	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	010	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	010	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]

Template CR SEC IRB

[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	010	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	010	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	010	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	010	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]

Template CR SEC IRB

[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	010	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	010	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	010	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	010	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]

Template CR SEC IRB

[Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	010	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	010	Column	320	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	010	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	010	Column	340	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]

Template CR SEC IRB

[Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	010	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	010	Column	360	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	010	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	010	Column	380	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	010	Column	390	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]

[Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	010	Column	400	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	010	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	010	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	010	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 010 Column 440 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 010 Column 450 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 010 Column 460 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Own funds requirements]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 020 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Total amount of securitisation exposures originated]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 020 Column 020 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Funded credit derivatives issued]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Notional amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SEC IRB

[Amount type].[CRM substitution effects Outflows]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Traditional transactions]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[CRM Effects/Collateral].[Financial collateral simple method]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Traditional transactions]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Traditional transactions]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Traditional transactions]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[>0% and <=20%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[>20% and <=50%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[>50% and <=100%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

Template CR SEC IRB

[Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value subject to risk weights (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SEC IRB

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
[Type of underlying].[Securitisation positions]

Template CR SEC IRB

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

Template CR SEC IRB

[Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	320	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SEC IRB

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	340	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	360	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SEC IRB

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	380	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	390	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	400	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	020	Column	450	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]

Template CR SEC IRB

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	020	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Own funds requirements]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	030	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total amount of securitisation exposures originated]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	030	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[Funded credit derivatives issued]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

Template CR SEC IRB

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Notional amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	030	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	030	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	030	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	030	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	030	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	030	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	030	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	030	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[0%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	030	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	030	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[>20% and <=50%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	030	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[>50% and <=100%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	030	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	030	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	030	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value subject to risk weights (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]

Template CR SEC IRB

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	030	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	030	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	030	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	030	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
[Role in the securitisation process].[Originator]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	030	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
[Role in the securitisation process].[Originator]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	030	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
[Role in the securitisation process].[Originator]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	030	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]
[Role in the securitisation process].[Originator]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	030	Column	270	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]
[Role in the securitisation process].[Originator]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	030	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
[Role in the securitisation process].[Originator]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	030	Column	290	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
[Role in the securitisation process].[Originator]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	030	Column	300	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]

Template CR SEC IRB

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	030	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Risk weights].[1250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	030	Column	320	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Risk weights].[1250%]

[Use of external ratings].[Unrated exposure where a derived rating is not used]

[Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	030	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	030	Column	340	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 030 Column 350 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 030 Column 360 Data Typ Percentage Period Type Stock

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 030 Column 370 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 030 Column 380 Data Typ Percentage Period Type Stock

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 030 Column 390 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 030 Column 400 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 030 Column 410 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 030 Column 420 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	030	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	030	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	030	Column	450	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	030	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Own funds requirements]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	040	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	040	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	040	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[Financial collateral simple method]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	040	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

Template CR SEC IRB

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	040	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	040	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Net exposure after CRM substitution effects pre conversion factors]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	040	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	040	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

Template CR SEC IRB

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	040	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	040	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	040	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value subject to risk weights (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	040	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]

[Role in the securitisation process].[Originator]

Template CR SEC IRB

[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
[Role in the securitisation process].[Originator]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 040 Column 250 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
[Role in the securitisation process].[Originator]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 040 Column 260 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]
[Role in the securitisation process].[Originator]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 040 Column 270 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]
[Role in the securitisation process].[Originator]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 040 Column 280 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	040	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	040	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	040	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]
 [Role in the securitisation process].[Originator]

Template CR SEC IRB

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	040	Column	360	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Look-Through Approach]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	040	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Internal Assessment Approach]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	040	Column	380	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Internal Assessment Approach]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	040	Column	390	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

Template CR SEC IRB

[Amount type].[Total risk weighted exposure amount before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	040	Column	450	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	040	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Own funds requirements]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	050	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Total amount of securitisation exposures originated]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	050	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam)]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [CRM Effects/Collateral].[Funded credit derivatives issued]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	050	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Notional amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	050	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	050	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	050	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	050	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]

Template CR SEC IRB

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	050	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Conversion factors for off-balance sheet items].[0%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	050	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Conversion factors for off-balance sheet items].[>0% and <=20%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	050	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Conversion factors for off-balance sheet items].[>20% and <=50%]

Template CR SEC IRB

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	050	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Conversion factors for off-balance sheet items].[>50% and <=100%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	050	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	050	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	050	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value subject to risk weights (CR SEC IRB)]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	050	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	050	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	050	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]

Template CR SEC IRB

[Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	050	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	050	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	050	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]

Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	050	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	050	Column	340	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	050	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	050	Column	360	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	050	Column	370	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	050	Column	380	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]

Template CR SEC IRB

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	050	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	050	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	050	Column	450	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	050	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

Template CR SEC IRB

[Amount type].[Own funds requirements]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	060	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Total amount of securitisation exposures originated]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	060	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [CRM Effects/Collateral].[Funded credit derivatives issued]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]

Template CR SEC IRB

[Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	060	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	060	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	060	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Conversion factors for off-balance sheet items].[0%]

Template CR SEC IRB

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	060	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Conversion factors for off-balance sheet items].[>0% and <=20%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	060	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Conversion factors for off-balance sheet items].[>20% and <=50%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	060	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Conversion factors for off-balance sheet items].[>50% and <=100%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	060	Column	170	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	060	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	060	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value subject to risk weights (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	060	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]

Template CR SEC IRB

[Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	060	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	060	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	060	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	060	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	060	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	060	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 060 Column 310 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 060 Column 320 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 060 Column 330 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	060	Column	340	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	060	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	060	Column	360	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Securitisation B]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Role in the securitisation process].[Originator]
[Type of underlying].[Underlying positions others than securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	060	Column	410	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Securitisation B]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Synthetic transactions]
[Role in the securitisation process].[Originator]
[Type of underlying].[Underlying positions others than securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	060	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Securitisation B]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Role in the securitisation process].[Originator]
[Type of underlying].[Underlying positions others than securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	060	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Securitisation B]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Role in the securitisation process].[Originator]
[Type of underlying].[Underlying positions others than securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	070	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [CRM Effects/Collateral].[Funded credit derivatives issued]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	070	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	070	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Notional amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]

Template CR SEC IRB

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	070	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	070	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	070	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[CRM Effects/Collateral].[Financial collateral simple method]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	070	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR SEC IRB

[Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	070	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	070	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	070	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]

Template CR SEC IRB

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	070	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	070	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Conversion factors for off-balance sheet items].[0%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	070	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 070 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value subject to risk weights (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 070 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 070 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]

Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	070	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	070	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	070	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 070 Column 290 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 070 Column 300 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 070 Column 310 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]

Template CR SEC IRB

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Internal Assessment Approach]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	070	Column	390	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	070	Column	400	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	070	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

Template CR SEC IRB

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	070	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	070	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	070	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	070	Column	450	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	070	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Own funds requirements]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total amount of securitisation exposures originated]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	080	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [CRM Effects/Collateral].[Funded credit derivatives issued]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Re-Securitisation D]
[CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Traditional transactions]
[Role in the securitisation process].[Originator]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	080	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Re-Securitisation D]
[CRM Effects/Collateral].[Financial collateral simple method]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Traditional transactions]
[Role in the securitisation process].[Originator]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	080	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Re-Securitisation D]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Traditional transactions]
[Role in the securitisation process].[Originator]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	080	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	080	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	080	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	080	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Conversion factors for off-balance sheet items].[>50% and <=100%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	080	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	080	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	080	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value subject to risk weights (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	080	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	080	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	080	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]

Template CR SEC IRB

[Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	080	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	080	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	080	Column	320	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]

Template CR SEC IRB

[Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	080	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	080	Column	340	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	080	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Look-Through Approach]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	080	Column	360	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	080	Column	370	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	080	Column	380	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	080	Column	390	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]

Template CR SEC IRB

[Type of securitisation].[Re-Securitisation D]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 080 Column 400 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 080 Column 410 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 080 Column 420 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 080 Column 430 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template CR SEC IRB

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	080	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	080	Column	450	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	080	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Own funds requirements]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

Template CR SEC IRB

[Amount type].[Notional amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	090	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	090	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	090	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]

Template CR SEC IRB

[Type of securitisation].[Re-Securitisation E]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	090	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	090	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	090	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	090	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Conversion factors for off-balance sheet items].[>20% and <=50%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	090	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Conversion factors for off-balance sheet items].[>50% and <=100%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	090	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]

Template CR SEC IRB

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	090	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	090	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value subject to risk weights (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	090	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	090	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	090	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	090	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	090	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]

Template CR SEC IRB

[Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	090	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	090	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	090	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]

Template CR SEC IRB

[Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	090	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	090	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	090	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	090	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	090	Column	360	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	090	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]

Template CR SEC IRB

[Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	090	Column	380	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	090	Column	390	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	090	Column	400	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	090	Column	410	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	090	Column	420	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	090	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	090	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	090	Column	450	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	090	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Own funds requirements]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total amount of securitisation exposures originated]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]

[CRM Effects/Collateral].[Funded credit derivatives issued]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Notional amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[Funded credit derivatives issued repruchased]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	100	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]

[Amount type].[Net exposure after CRM substitution effects pre conversion factors]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[0%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SEC IRB

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[>0% and <=20%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[>20% and <=50%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[>50% and <=100%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Exposure value]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value subject to risk weights (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	300	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	310	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Risk weights].[1250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	320	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Risk weights].[1250%]

[Use of external ratings].[Unrated exposure where a derived rating is not used]

[Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	340	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	360	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	370	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	380	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	390	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	400	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	410	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]

Template CR SEC IRB

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	100	Column	420	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	100	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	100	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	100	Column	450	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	100	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Own funds requirements]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total amount of securitisation exposures originated]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	110	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[CRM Effects/Collateral].[Funded credit derivatives issued]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	110	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

Template CR SEC IRB

[Type of risk transfer].[Traditional transactions]
[Role in the securitisation process].[Originator]
[Type of underlying].[Underlying positions others than securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	110	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Securitisation A]
[CRM Effects/Collateral].[Financial collateral simple method]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Traditional transactions]
[Role in the securitisation process].[Originator]
[Type of underlying].[Underlying positions others than securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	110	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Securitisation A]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Traditional transactions]
[Role in the securitisation process].[Originator]
[Type of underlying].[Underlying positions others than securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	110	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Securitisation A]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Traditional transactions]
[Role in the securitisation process].[Originator]
[Type of underlying].[Underlying positions others than securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Conversion factors for off-balance sheet items].[0%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	110	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	110	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Conversion factors for off-balance sheet items].[>20% and <=50%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	110	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Conversion factors for off-balance sheet items].[>50% and <=100%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]

Template CR SEC IRB

[Type of securitisation].[Securitisation A]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	110	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	110	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	110	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]

Template CR SEC IRB

[Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	110	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	110	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	110	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	110	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	110	Column	320	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	110	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	110	Column	340	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	110	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	110	Column	360	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Without direct issue credit assessment]

Template CR SEC IRB

[Methods to determine risk weights].[IRB SEC Look-Through Approach]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	110	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Internal Assessment Approach]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	110	Column	380	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Internal Assessment Approach]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	110	Column	390	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	110	Column	400	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR SEC IRB

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	110	Column	410	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	110	Column	420	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	110	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

Template CR SEC IRB

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	110	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	110	Column	450	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	110	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Own funds requirements]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	120	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total amount of securitisation exposures originated]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	120	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [CRM Effects/Collateral].[Funded credit derivatives issued]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	120	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	120	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Notional amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	120	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	120	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Conversion factors for off-balance sheet items].[0%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	120	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]

Template CR SEC IRB

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	120	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Conversion factors for off-balance sheet items].[>20% and <=50%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	120	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Conversion factors for off-balance sheet items].[>50% and <=100%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	120	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	120	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	120	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value subject to risk weights (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	120	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	120	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]

Template CR SEC IRB

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	120	Column	290	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	120	Column	300	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	120	Column	310	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	120	Column	320	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	120	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	120	Column	340	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]

Template CR SEC IRB

[Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	120	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	120	Column	360	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	120	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	120	Column	420	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	120	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	120	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	120	Column	450	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SEC IRB

[Amount type].[Total risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	120	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Own funds requirements]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	130	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total amount of securitisation exposures originated]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	130	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[CRM Effects/Collateral].[Funded credit derivatives issued]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	130	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	130	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Notional amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	130	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Amount type].[CRM substitution effects Inflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	130	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Net exposure after CRM substitution effects pre conversion factors]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	130	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	130	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

Template CR SEC IRB

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	130	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[Conversion factors for off-balance sheet items].[0%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	130	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[Conversion factors for off-balance sheet items].[>0% and <=20%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	130	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[Conversion factors for off-balance sheet items].[>20% and <=50%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	130	Column	160	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Conversion factors for off-balance sheet items].[>50% and <=100%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	130	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	130	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	130	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value subject to risk weights (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	130	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	130	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	130	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]

Template CR SEC IRB

[Type of securitisation].[Securitisation C]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	130	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	130	Column	340	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	130	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	130	Column	400	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	130	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	130	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	140	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total amount of securitisation exposures originated]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	140	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[CRM Effects/Collateral].[Funded credit derivatives issued]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	140	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 140 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 140 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 140 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]

Template CR SEC IRB

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	140	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	140	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	140	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Conversion factors for off-balance sheet items].[0%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	140	Column	140	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	140	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Conversion factors for off-balance sheet items].[>20% and <=50%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	140	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Conversion factors for off-balance sheet items].[>50% and <=100%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	140	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]

Template CR SEC IRB

[Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 140 Column 180 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 140 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value subject to risk weights (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 140 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 140 Column 210 Data Typ Monetary Period Type Stock

Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	140	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	140	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	140	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 140 Column 250 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 140 Column 260 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 140 Column 270 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]

Template CR SEC IRB

[Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	140	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	140	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	140	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]

Template CR SEC IRB

[Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	140	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Risk weights].[1250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	140	Column	320	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Risk weights].[1250%]

[Use of external ratings].[Unrated exposure where a derived rating is not used]

[Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	140	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	140	Column	380	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	140	Column	390	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	140	Column	400	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]

Template CR SEC IRB

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	140	Column	450	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	140	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Own funds requirements]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	150	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total amount of securitisation exposures originated]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	150	Column	020	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [CRM Effects/Collateral].[Funded credit derivatives issued]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	150	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	150	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Notional amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	150	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	150	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	150	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	150	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [CRM Effects/Collateral].[CRM techniques substitution effect]

Template CR SEC IRB

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	150	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	150	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	150	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Conversion factors for off-balance sheet items].[>20% and <=50%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	150	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Conversion factors for off-balance sheet items].[>50% and <=100%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	150	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	150	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Re-Securitisation E]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]
[Role in the securitisation process].[Originator]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	150	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Re-Securitisation E]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
[Role in the securitisation process].[Originator]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	150	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Re-Securitisation E]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
[Role in the securitisation process].[Originator]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	150	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]

Template CR SEC IRB

[Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	150	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	150	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	150	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]

Template CR SEC IRB

[Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	150	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	150	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	150	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Risk weights].[1250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]

[Role in the securitisation process].[Originator]

Template CR SEC IRB

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Look-Through Approach]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	150	Column	360	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Look-Through Approach]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	150	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Internal Assessment Approach]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	150	Column	380	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

Template CR SEC IRB

[Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	150	Column	390	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	150	Column	400	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	150	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	150	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SEC IRB

[Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	150	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	150	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	150	Column	450	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

Template CR SEC IRB

[Approach].[IRB Approach]
 [Type of securitisation].[Revolving securitisations with early amortisation]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	160	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Notional amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Revolving securitisations with early amortisation]
 [CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	160	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Revolving securitisations with early amortisation]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	160	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Revolving securitisations with early amortisation]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Approach].[IRB Approach]

[Type of securitisation].[Revolving securitisations with early amortisation]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	160	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Revolving securitisations with early amortisation]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	160	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Revolving securitisations with early amortisation]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	160	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Revolving securitisations with early amortisation]

[Conversion factors for off-balance sheet items].[0%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	160	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Revolving securitisations with early amortisation]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	160	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Revolving securitisations with early amortisation]
 [Conversion factors for off-balance sheet items].[>20% and <=50%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	160	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Revolving securitisations with early amortisation]
 [Conversion factors for off-balance sheet items].[>50% and <=100%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	160	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Revolving securitisations with early amortisation]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	160	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Revolving securitisations with early amortisation]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	160	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Revolving securitisations with early amortisation]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	160	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Revolving securitisations with early amortisation]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	160	Column	250	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Revolving securitisations with early amortisation]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
[Role in the securitisation process].[Originator]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	160	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Revolving securitisations with early amortisation]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]
[Role in the securitisation process].[Originator]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	160	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Revolving securitisations with early amortisation]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]
[Role in the securitisation process].[Originator]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	160	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]

Template CR SEC IRB

[Type of securitisation].[Revolving securitisations with early amortisation]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	160	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Revolving securitisations with early amortisation]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	160	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Revolving securitisations with early amortisation]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	160	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Revolving securitisations with early amortisation]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]
 [Role in the securitisation process].[Originator]

Template CR SEC IRB

[Approach].[IRB Approach]
 [Type of securitisation].[Revolving securitisations with early amortisation]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	160	Column	360	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Revolving securitisations with early amortisation]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	160	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Revolving securitisations with early amortisation]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	160	Column	380	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Revolving securitisations with early amortisation]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	160	Column	390	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SEC IRB

[Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Revolving securitisations with early amortisation]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	160	Column	400	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Revolving securitisations with early amortisation]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	160	Column	410	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Revolving securitisations with early amortisation]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	160	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Revolving securitisations with early amortisation]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Originator]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	160	Column	430	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]

[Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Revolving securitisations with early amortisation]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	160	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Revolving securitisations with early amortisation]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	160	Column	450	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Revolving securitisations with early amortisation]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	160	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Own funds requirements]

[Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Revolving securitisations with early amortisation]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Originator]

[Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	170	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	170	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	170	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[Financial collateral simple method]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	170	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

Template CR SEC IRB

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	170	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	170	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Net exposure after CRM substitution effects pre conversion factors]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	170	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	170	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

Template CR SEC IRB

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	170	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	170	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	170	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value subject to risk weights (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	170	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]

[Role in the securitisation process].[Investor]

Template CR SEC IRB

[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
[Role in the securitisation process].[Investor]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 170 Column 250 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
[Role in the securitisation process].[Investor]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 170 Column 260 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]
[Role in the securitisation process].[Investor]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 170 Column 270 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]
[Role in the securitisation process].[Investor]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 170 Column 280 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	170	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	170	Column	300	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	170	Column	310	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]
 [Role in the securitisation process].[Investor]

Template CR SEC IRB

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	170	Column	320	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Risk weights].[1250%]

[Use of external ratings].[Unrated exposure where a derived rating is not used]

[Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	170	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	170	Column	340	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	170	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Look-Through Approach]

Template CR SEC IRB

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	170	Column	360	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Look-Through Approach]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	170	Column	370	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Internal Assessment Approach]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	170	Column	380	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Internal Assessment Approach]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	170	Column	390	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

Template CR SEC IRB

[Amount type].[Total risk weighted exposure amount before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	170	Column	450	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	170	Column	460	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Own funds requirements]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	180	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Total amount of securitisation exposures originated]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	180	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Funded credit derivatives issued]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	180	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	180	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Notional amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	180	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	180	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	180	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	180	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	180	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[>0% and <=20%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	180	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[>20% and <=50%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	180	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[>50% and <=100%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	180	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	180	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

Template CR SEC IRB

[Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	180	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value subject to risk weights (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	180	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	180	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	180	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SEC IRB

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]
[Role in the securitisation process].[Investor]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	180	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
[Role in the securitisation process].[Investor]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	180	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
[Role in the securitisation process].[Investor]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	180	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
[Role in the securitisation process].[Investor]

Template CR SEC IRB

[Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	180	Column	300	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	180	Column	310	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	180	Column	320	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	180	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR SEC IRB

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	180	Column	340	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	180	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Look-Through Approach]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	180	Column	360	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Look-Through Approach]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	180	Column	370	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR SEC IRB

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Internal Assessment Approach]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	180	Column	380	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Internal Assessment Approach]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	180	Column	390	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	180	Column	400	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	180	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 180 Column 420 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 180 Column 430 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 180 Column 440 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 180 Column 450 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]

Template CR SEC IRB

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	180	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Own funds requirements]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	190	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total amount of securitisation exposures originated]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	190	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[CRM Effects/Collateral].[Funded credit derivatives issued]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	190	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	190	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Notional amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	190	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	190	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Conversion factors for off-balance sheet items].[0%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	190	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	190	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Conversion factors for off-balance sheet items].[>20% and <=50%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	190	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Conversion factors for off-balance sheet items].[>50% and <=100%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]

Template CR SEC IRB

[Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	190	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	190	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	190	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Direct issue credit assessment]

Template CR SEC IRB

[Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	190	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	190	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	190	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]
 [Role in the securitisation process].[Investor]

Template CR SEC IRB

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	190	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	190	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	190	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	190	Column	340	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	190	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	190	Column	360	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]

Template CR SEC IRB

[Type of securitisation].[Securitisation A]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	190	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	190	Column	380	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	190	Column	390	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	190	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	190	Column	450	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	190	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Own funds requirements]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SEC IRB

[Amount type].[Total amount of securitisation exposures originated]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [CRM Effects/Collateral].[Funded credit derivatives issued]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Notional amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]

Template CR SEC IRB

[Type of securitisation].[Securitisation B]
 [CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Conversion factors for off-balance sheet items].[0%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]

Template CR SEC IRB

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Conversion factors for off-balance sheet items].[>20% and <=50%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Conversion factors for off-balance sheet items].[>50% and <=100%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

Template CR SEC IRB

[Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value subject to risk weights (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue long-term credit assessment]

Template CR SEC IRB

[Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
 [Role in the securitisation process].[Investor]

Template CR SEC IRB

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	320	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	340	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	360	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Investor]

Template CR SEC IRB

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	380	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Internal Assessment Approach]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	390	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	400	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	410	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	200	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Type of securitisation].[Securitisation C]
 [CRM Effects/Collateral].[Funded credit derivatives issued]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	210	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	210	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Notional amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	210	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	210	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Conversion factors for off-balance sheet items].[0%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	210	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	210	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Conversion factors for off-balance sheet items].[>20% and <=50%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]

Template CR SEC IRB

[Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	210	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	210	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	210	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]

Template CR SEC IRB

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	210	Column	300	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	210	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	210	Column	320	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	210	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	210	Column	340	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	210	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Without direct issue credit assessment]

Template CR SEC IRB

[Methods to determine risk weights].[IRB SEC Look-Through Approach]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	210	Column	360	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Look-Through Approach]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	210	Column	370	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Internal Assessment Approach]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	210	Column	380	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Internal Assessment Approach]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	210	Column	390	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]

[Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	210	Column	400	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	210	Column	410	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	210	Column	420	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	210	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	210	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	210	Column	450	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	210	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Own funds requirements]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Total amount of securitisation exposures originated]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [CRM Effects/Collateral].[Funded credit derivatives issued]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]

Template CR SEC IRB

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Notional amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[CRM Effects/Collateral].[Funded credit derivatives issued repruchased]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	070	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Conversion factors for off-balance sheet items].[0%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value subject to risk weights (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]

Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC IRB

[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Re-Securitisation D]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]
[Role in the securitisation process].[Investor]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Re-Securitisation D]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
[Role in the securitisation process].[Investor]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Re-Securitisation D]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
[Role in the securitisation process].[Investor]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]

Template CR SEC IRB

[Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	320	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Without direct issue credit assessment]

Template CR SEC IRB

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	220	Column	340	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	220	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Look-Through Approach]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	220	Column	360	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Look-Through Approach]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	220	Column	370	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	380	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	390	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	400	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]

Template CR SEC IRB

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	450	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	220	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Own funds requirements]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	230	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total amount of securitisation exposures originated]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]

Template CR SEC IRB

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	230	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	230	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[CRM Effects/Collateral].[Financial collateral simple method]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	230	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	230	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	230	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	230	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]

Template CR SEC IRB

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	230	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	230	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Conversion factors for off-balance sheet items].[0%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	230	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Conversion factors for off-balance sheet items].[>0% and <=20%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	230	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Conversion factors for off-balance sheet items].[>20% and <=50%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	230	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Conversion factors for off-balance sheet items].[>50% and <=100%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	230	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	230	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Re-Securitisation E]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]
[Role in the securitisation process].[Investor]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	230	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Re-Securitisation E]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
[Role in the securitisation process].[Investor]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	230	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Re-Securitisation E]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
[Role in the securitisation process].[Investor]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	230	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	230	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	230	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	230	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue long-term credit assessment]

Template CR SEC IRB

[Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	230	Column	290	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	230	Column	300	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	230	Column	310	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]

Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	230	Column	360	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	230	Column	370	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	230	Column	380	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]

Template CR SEC IRB

[Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	230	Column	390	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	230	Column	400	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	230	Column	410	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	230	Column	420	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]

[Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	230	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	230	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	230	Column	450	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

Template CR SEC IRB

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	230	Column	460	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Own funds requirements]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	240	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total amount of securitisation exposures originated]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	240	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[Funded credit derivatives issued]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	240	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

Template CR SEC IRB

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	240	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Notional amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[Funded credit derivatives issued repruchased]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	240	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	240	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	240	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	240	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	240	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	240	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	240	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	240	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	240	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[0%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	240	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	240	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC IRB

[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Conversion factors for off-balance sheet items].[>20% and <=50%]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Role in the securitisation process].[Investor]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 240 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Conversion factors for off-balance sheet items].[>50% and <=100%]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Role in the securitisation process].[Investor]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 240 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB)]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Role in the securitisation process].[Investor]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 240 Column 180 Data Typ Monetary Period Type Stock

[Base].[Own funds]
[Amount type].[Exposure value]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Role in the securitisation process].[Investor]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 240 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value subject to risk weights (CR SEC IRB)]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	240	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	240	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	240	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	240	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	240	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	240	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	240	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	240	Column	310	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Risk weights].[1250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	240	Column	320	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Risk weights].[1250%]

[Use of external ratings].[Unrated exposure where a derived rating is not used]

[Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	240	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	240	Column	340	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	240	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	240	Column	360	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	240	Column	370	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Investor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	240	Column	380	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC IRB

[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Without direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
[Role in the securitisation process].[Investor]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 240 Column 390 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Role in the securitisation process].[Investor]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 240 Column 400 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Role in the securitisation process].[Investor]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 240 Column 410 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Synthetic transactions]
[Role in the securitisation process].[Investor]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 240 Column 420 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	240	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	240	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	240	Column	450	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	240	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Own funds requirements]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	250	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	250	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	250	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]

Template CR SEC IRB

[CRM Effects/Collateral].[Financial collateral simple method]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	250	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	250	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	250	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	250	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Conversion factors for off-balance sheet items].[>20% and <=50%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	250	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Conversion factors for off-balance sheet items].[>50% and <=100%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	250	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]

Template CR SEC IRB

[Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	250	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	250	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	250	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]

Template CR SEC IRB

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	250	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Look-Through Approach]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	250	Column	360	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Look-Through Approach]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	250	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

Template CR SEC IRB

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	250	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	250	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	250	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

Template CR SEC IRB

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	250	Column	450	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	250	Column	460	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Own funds requirements]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	260	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total amount of securitisation exposures originated]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	260	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

Template CR SEC IRB

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	260	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	260	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[CRM Effects/Collateral].[Financial collateral simple method]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	260	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	260	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Conversion factors for off-balance sheet items].[0%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	260	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	260	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Conversion factors for off-balance sheet items].[>20% and <=50%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]

Template CR SEC IRB

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	260	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Conversion factors for off-balance sheet items].[>50% and <=100%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	260	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	260	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	260	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value subject to risk weights (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	260	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	260	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	260	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]

Template CR SEC IRB

[Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	260	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	260	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	260	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]

Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	260	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	260	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	260	Column	320	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	260	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	260	Column	340	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	260	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]

Template CR SEC IRB

[Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	260	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	260	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	260	Column	450	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	260	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Own funds requirements]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	270	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total amount of securitisation exposures originated]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	270	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [CRM Effects/Collateral].[Funded credit derivatives issued]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	270	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	270	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	270	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	270	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Conversion factors for off-balance sheet items].[0%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	270	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[Conversion factors for off-balance sheet items].[>0% and <=20%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	270	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[Conversion factors for off-balance sheet items].[>20% and <=50%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	270	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[Conversion factors for off-balance sheet items].[>50% and <=100%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	270	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SEC IRB

[Amount type].[Exposure value (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	270	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	270	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value subject to risk weights (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	270	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]

Template CR SEC IRB

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	270	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	270	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	270	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	270	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	270	Column	320	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	270	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]

Template CR SEC IRB

[Type of securitisation].[Securitisation C]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	270	Column	340	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	270	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	270	Column	360	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	270	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	270	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	270	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	270	Column	440	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 270 Column 450 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 270 Column 460 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Own funds requirements]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 280 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Total amount of securitisation exposures originated]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Re-Securitisation D]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Traditional transactions]
[Role in the securitisation process].[Investor]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	280	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Re-Securitisation D]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Traditional transactions]
[Role in the securitisation process].[Investor]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	280	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Net exposure after CRM substitution effects pre conversion factors]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Re-Securitisation D]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Role in the securitisation process].[Investor]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	280	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Re-Securitisation D]
[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	280	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	280	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Conversion factors for off-balance sheet items].[0%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	280	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	280	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SEC IRB

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Conversion factors for off-balance sheet items].[>20% and <=50%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	280	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Conversion factors for off-balance sheet items].[>50% and <=100%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	280	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	280	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	280	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value subject to risk weights (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	280	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	280	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	280	Column	220	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	280	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	280	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	280	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC IRB

[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Re-Securitisation D]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
[Role in the securitisation process].[Investor]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	280	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Re-Securitisation D]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]
[Role in the securitisation process].[Investor]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	280	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Re-Securitisation D]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]
[Role in the securitisation process].[Investor]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	280	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]

Template CR SEC IRB

[Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	280	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	280	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	280	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	280	Column	390	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	280	Column	400	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	280	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	280	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Own funds requirements]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total amount of securitisation exposures originated]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[CRM Effects/Collateral].[Funded credit derivatives issued]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	030	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Notional amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SEC IRB

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Conversion factors for off-balance sheet items].[0%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Conversion factors for off-balance sheet items].[>20% and <=50%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]

Template CR SEC IRB

[Conversion factors for off-balance sheet items].[>50% and <=100%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value subject to risk weights (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Re-Securitisation E]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]
[Role in the securitisation process].[Investor]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Re-Securitisation E]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]
[Role in the securitisation process].[Investor]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Re-Securitisation E]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]
[Role in the securitisation process].[Investor]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue credit assessment]

Template CR SEC IRB

[Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
 [Role in the securitisation process].[Investor]

Template CR SEC IRB

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Risk weights].[1250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	320	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Risk weights].[1250%]

[Use of external ratings].[Unrated exposure where a derived rating is not used]

[Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	380	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	390	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]

Template CR SEC IRB

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	400	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	450	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	290	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Own funds requirements]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	300	Column	010	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Total amount of securitisation exposures originated]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	300	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Funded credit derivatives issued]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	300	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	300	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Notional amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

Sheet	000	Row	300	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	300	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	300	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	300	Column	080	Data Typ	Monetary	Period Type	Stock

Template CR SEC IRB

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	300	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	300	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Net exposure after CRM substitution effects pre conversion factors]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	300	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	300	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

Template CR SEC IRB

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]
[Role in the securitisation process].[Sponsor]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	300	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]
[Role in the securitisation process].[Sponsor]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	300	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
[Role in the securitisation process].[Sponsor]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	300	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]

Template CR SEC IRB

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	300	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	300	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	300	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	300	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	300	Column	290	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	300	Column	300	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	300	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	300	Column	320	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	300	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	300	Column	340	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	300	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	300	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	300	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	300	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	300	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

Template CR SEC IRB

[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Role in the securitisation process].[Sponsor]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 300 Column 450 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Total risk weighted exposure amount]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Role in the securitisation process].[Sponsor]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 300 Column 460 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
[Amount type].[Own funds requirements]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Role in the securitisation process].[Sponsor]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 310 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Total amount of securitisation exposures originated]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Role in the securitisation process].[Sponsor]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 310 Column 020 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CRM Financial collateral: adjusted value (Cvam)]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]

Template CR SEC IRB

[CRM Effects/Collateral].[Funded credit derivatives issued]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Notional amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[Funded credit derivatives issued repruchased]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SEC IRB

[Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[0%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[>20% and <=50%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[>50% and <=100%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC IRB

[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Role in the securitisation process].[Sponsor]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value subject to risk weights (CR SEC IRB)]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Role in the securitisation process].[Sponsor]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]
[Role in the securitisation process].[Sponsor]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]
[Role in the securitisation process].[Sponsor]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Risk weights].[1250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	320	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Risk weights].[1250%]

[Use of external ratings].[Unrated exposure where a derived rating is not used]

[Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	340	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	360	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	380	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	390	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	400	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	450	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	310	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Own funds requirements]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	320	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total amount of securitisation exposures originated]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	320	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[CRM Effects/Collateral].[Funded credit derivatives issued]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	320	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

Template CR SEC IRB

[Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	320	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	320	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	320	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Conversion factors for off-balance sheet items].[0%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	320	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	320	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Conversion factors for off-balance sheet items].[>20% and <=50%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	320	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Conversion factors for off-balance sheet items].[>50% and <=100%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]

Template CR SEC IRB

[Type of securitisation].[Securitisation A]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	320	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	320	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	320	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]

Template CR SEC IRB

[Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	320	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	320	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	320	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	320	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	320	Column	320	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	320	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	320	Column	340	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	320	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	320	Column	360	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Without direct issue credit assessment]

Template CR SEC IRB

[Methods to determine risk weights].[IRB SEC Look-Through Approach]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	320	Column	370	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Internal Assessment Approach]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	320	Column	380	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Internal Assessment Approach]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	320	Column	390	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	320	Column	400	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR SEC IRB

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	320	Column	410	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	320	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	320	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

Template CR SEC IRB

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	320	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	320	Column	450	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	320	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Own funds requirements]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	330	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total amount of securitisation exposures originated]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Securitisation B]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Role in the securitisation process].[Sponsor]
[Type of underlying].[Underlying positions others than securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	330	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM Financial collateral: adjusted value (Cvam)]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Securitisation B]
[CRM Effects/Collateral].[Funded credit derivatives issued]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Synthetic transactions]
[Role in the securitisation process].[Sponsor]
[Type of underlying].[Underlying positions others than securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	330	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Securitisation B]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Synthetic transactions]
[Role in the securitisation process].[Sponsor]
[Type of underlying].[Underlying positions others than securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	330	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Notional amount]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Securitisation B]
[CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	330	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	330	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	330	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	330	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	330	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Conversion factors for off-balance sheet items].[0%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	330	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]

Template CR SEC IRB

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	330	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Conversion factors for off-balance sheet items].[>20% and <=50%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	330	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Conversion factors for off-balance sheet items].[>50% and <=100%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	330	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	330	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	330	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value subject to risk weights (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	330	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	330	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]

Template CR SEC IRB

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	330	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	330	Column	300	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	330	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	330	Column	320	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	330	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	330	Column	340	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]

Template CR SEC IRB

[Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	330	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	330	Column	360	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	330	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Type of securitisation].[Securitisation B]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	330	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	330	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	330	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	330	Column	450	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR SEC IRB

[Amount type].[Total risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	330	Column	460	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Own funds requirements]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	340	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total amount of securitisation exposures originated]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	340	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[CRM Effects/Collateral].[Funded credit derivatives issued]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	340	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	340	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Notional amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	340	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Amount type].[CRM substitution effects Inflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	340	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Net exposure after CRM substitution effects pre conversion factors]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	340	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	340	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

Template CR SEC IRB

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	340	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[Conversion factors for off-balance sheet items].[0%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	340	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[Conversion factors for off-balance sheet items].[>0% and <=20%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	340	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation C]

[Conversion factors for off-balance sheet items].[>20% and <=50%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	340	Column	160	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Conversion factors for off-balance sheet items].[>50% and <=100%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	340	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	340	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	340	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value subject to risk weights (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	340	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	340	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	340	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]

Template CR SEC IRB

[Type of securitisation].[Securitisation C]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	340	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	340	Column	340	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	340	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	340	Column	400	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	340	Column	410	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	340	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	350	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total amount of securitisation exposures originated]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	350	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[CRM Effects/Collateral].[Funded credit derivatives issued]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	350	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 350 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 350 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 350 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]

Template CR SEC IRB

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisation positions]

Sheet 000 Row 350 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisation positions]

Sheet 000 Row 350 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisation positions]

Sheet 000 Row 350 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Conversion factors for off-balance sheet items].[0%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisation positions]

Sheet 000 Row 350 Column 140 Data Typ Monetary Period Type Stock

Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	350	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Conversion factors for off-balance sheet items].[>20% and <=50%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	350	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Conversion factors for off-balance sheet items].[>50% and <=100%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	350	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]

Template CR SEC IRB

[Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 350 Column 180 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 350 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value subject to risk weights (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 350 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 350 Column 210 Data Typ Monetary Period Type Stock

Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	350	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	350	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	350	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC IRB

[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Re-Securitisation D]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
[Role in the securitisation process].[Sponsor]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	350	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Re-Securitisation D]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
[Role in the securitisation process].[Sponsor]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	350	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Re-Securitisation D]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]
[Role in the securitisation process].[Sponsor]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	350	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]

Template CR SEC IRB

[Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	350	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	350	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	350	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]

Template CR SEC IRB

[Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	350	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Risk weights].[1250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	350	Column	320	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Risk weights].[1250%]

[Use of external ratings].[Unrated exposure where a derived rating is not used]

[Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	350	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

Template CR SEC IRB

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	350	Column	450	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	350	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Own funds requirements]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	360	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total amount of securitisation exposures originated]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	360	Column	020	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [CRM Effects/Collateral].[Funded credit derivatives issued]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	360	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	360	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Notional amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	360	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	360	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	360	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	360	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [CRM Effects/Collateral].[CRM techniques substitution effect]

Template CR SEC IRB

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	360	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	360	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	360	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Approach].[IRB Approach]
[Type of securitisation].[Re-Securitisation E]
[Conversion factors for off-balance sheet items].[>20% and <=50%]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Role in the securitisation process].[Sponsor]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	360	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Re-Securitisation E]
[Conversion factors for off-balance sheet items].[>50% and <=100%]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Role in the securitisation process].[Sponsor]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	360	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB)]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Re-Securitisation E]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Role in the securitisation process].[Sponsor]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	360	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
[Amount type].[Exposure value]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Re-Securitisation E]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Role in the securitisation process].[Sponsor]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 360 Column 230 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 360 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 360 Column 250 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]

Template CR SEC IRB

[Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	360	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	360	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	360	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]

Template CR SEC IRB

[Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	360	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	360	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	360	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Risk weights].[1250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]

[Role in the securitisation process].[Sponsor]

Template CR SEC IRB

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	360	Column	360	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	360	Column	370	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	360	Column	380	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]

Template CR SEC IRB

[Use of external ratings].[Without direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
[Role in the securitisation process].[Sponsor]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 360 Column 390 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Re-Securitisation E]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Role in the securitisation process].[Sponsor]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 360 Column 400 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Re-Securitisation E]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Role in the securitisation process].[Sponsor]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 360 Column 410 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Re-Securitisation E]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Synthetic transactions]
[Role in the securitisation process].[Sponsor]
[Type of underlying].[Securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 360 Column 420 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template CR SEC IRB

[Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	360	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	360	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	360	Column	450	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

Template CR SEC IRB

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Notional amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]

[CRM Effects/Collateral].[Financial collateral simple method]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Net exposure after CRM substitution effects pre conversion factors]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[0%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[>20% and <=50%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[>50% and <=100%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value subject to risk weights (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]

Template CR SEC IRB

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	270	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]

Template CR SEC IRB

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Risk weights].[1250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	320	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Risk weights].[1250%]

[Use of external ratings].[Unrated exposure where a derived rating is not used]

[Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	340	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 370 Column 350 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 370 Column 360 Data Typ Percentage Period Type Stock

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 370 Column 370 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 370 Column 380 Data Typ Percentage Period Type Stock

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]
[Use of external ratings].[Without direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
[Role in the securitisation process].[Sponsor]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	390	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Role in the securitisation process].[Sponsor]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	400	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Role in the securitisation process].[Sponsor]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Risk weighted exposure amount]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Synthetic transactions]
[Role in the securitisation process].[Sponsor]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	450	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	370	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Own funds requirements]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	380	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	380	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	380	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [CRM Effects/Collateral].[Financial collateral simple method]

Template CR SEC IRB

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	380	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	380	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	380	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	380	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Conversion factors for off-balance sheet items].[>20% and <=50%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	380	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Conversion factors for off-balance sheet items].[>50% and <=100%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	380	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]

Template CR SEC IRB

[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
[Role in the securitisation process].[Sponsor]
[Type of underlying].[Underlying positions others than securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	380	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Securitisation A]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
[Role in the securitisation process].[Sponsor]
[Type of underlying].[Underlying positions others than securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	380	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Securitisation A]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]
[Role in the securitisation process].[Sponsor]
[Type of underlying].[Underlying positions others than securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	380	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Securitisation A]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]

Template CR SEC IRB

[Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	380	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	380	Column	360	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	380	Column	370	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation A]

Template CR SEC IRB

[Amount type].[Risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	380	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	380	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	380	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

Template CR SEC IRB

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	380	Column	450	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	380	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Own funds requirements]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation A]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	390	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total amount of securitisation exposures originated]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	390	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

Template CR SEC IRB

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	390	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	390	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[CRM Effects/Collateral].[Financial collateral simple method]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	390	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	390	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Conversion factors for off-balance sheet items].[0%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	390	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	390	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Conversion factors for off-balance sheet items].[>20% and <=50%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]

Template CR SEC IRB

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	390	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Conversion factors for off-balance sheet items].[>50% and <=100%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	390	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	390	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Securitisation B]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	390	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value subject to risk weights (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	390	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	390	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	390	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]

Template CR SEC IRB

[Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	390	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	390	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	390	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]

Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	390	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	390	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	390	Column	320	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	390	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	390	Column	340	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	390	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]

Template CR SEC IRB

[Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	390	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	390	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	390	Column	450	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	390	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Own funds requirements]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation B]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	400	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total amount of securitisation exposures originated]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	400	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [CRM Effects/Collateral].[Funded credit derivatives issued]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	400	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	400	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	400	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	400	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Conversion factors for off-balance sheet items].[0%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Amount type].[Exposure value (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	400	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	400	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value subject to risk weights (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	400	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]

Template CR SEC IRB

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Securitisation C]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]
[Role in the securitisation process].[Sponsor]
[Type of underlying].[Underlying positions others than securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	400	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Securitisation C]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
[Role in the securitisation process].[Sponsor]
[Type of underlying].[Underlying positions others than securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	400	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Type of securitisation].[Securitisation C]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
[Role in the securitisation process].[Sponsor]
[Type of underlying].[Underlying positions others than securitisation positions]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	400	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	400	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	400	Column	320	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	400	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]

Template CR SEC IRB

[Type of securitisation].[Securitisation C]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	400	Column	340	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	400	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	400	Column	360	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	400	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	400	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	400	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	400	Column	440	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	400	Column	450	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	400	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Own funds requirements]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Securitisation C]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	410	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total amount of securitisation exposures originated]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 410 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 410 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 410 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	410	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	410	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Conversion factors for off-balance sheet items].[0%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	410	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Conversion factors for off-balance sheet items].[>0% and <=20%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	410	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SEC IRB

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Conversion factors for off-balance sheet items].[>20% and <=50%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	410	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Conversion factors for off-balance sheet items].[>50% and <=100%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	410	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	410	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	410	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value subject to risk weights (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	410	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	410	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	410	Column	220	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	410	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	410	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	410	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 410 Column 260 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 410 Column 270 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 410 Column 280 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]

Template CR SEC IRB

[Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	410	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	410	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	410	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	410	Column	390	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	410	Column	400	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	410	Column	410	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation D]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	410	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Own funds requirements]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation D]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total amount of securitisation exposures originated]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[CRM Effects/Collateral].[Funded credit derivatives issued]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	030	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Notional amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Net exposure after CRM substitution effects pre conversion factors]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SEC IRB

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Conversion factors for off-balance sheet items].[0%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Conversion factors for off-balance sheet items].[>0% and <=20%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Conversion factors for off-balance sheet items].[>20% and <=50%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

Template CR SEC IRB

[Conversion factors for off-balance sheet items].[>50% and <=100%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value subject to risk weights (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Type of securitisation].[Re-Securitisation E]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue credit assessment]

Template CR SEC IRB

[Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
 [Role in the securitisation process].[Sponsor]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	380	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	390	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]

Template CR SEC IRB

[Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	450	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	420	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Own funds requirements]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Type of securitisation].[Re-Securitisation E]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	430	Column	010	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Total amount of securitisation exposures originated]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	430	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Funded credit derivatives issued]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	430	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	430	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Notional amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

Sheet 000 Row 430 Column 050 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors (CR SEC IRB)]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 430 Column 060 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Traditional transactions]
[Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 430 Column 070 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[CRM Effects/Collateral].[Financial collateral simple method]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Traditional transactions]
[Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 430 Column 080 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Traditional transactions]

Template CR SEC IRB

[Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	430	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	430	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Net exposure after CRM substitution effects pre conversion factors]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	430	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	430	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]

Template CR SEC IRB

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	430	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[0%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	430	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[>0% and <=20%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	430	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[>20% and <=50%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	430	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[>50% and <=100%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]

Template CR SEC IRB

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	430	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	430	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	430	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value subject to risk weights (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	430	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	430	Column	210	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	430	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	430	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	430	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]

Template CR SEC IRB

[Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	430	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	430	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	430	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	430	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	430	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	430	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	430	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Risk weights].[1250%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	430	Column	320	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]
 [Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	430	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	430	Column	340	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	430	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	430	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	430	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	430	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	430	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 430 Column 450 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 430 Column 460 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Own funds requirements]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 1 & S/T CQS 1 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 440 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Total amount of securitisation exposures originated]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 440 Column 020 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]

Template CR SEC IRB

[CRM Effects/Collateral].[Funded credit derivatives issued]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	440	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	440	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Notional amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	440	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	440	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Traditional transactions]
[Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	440	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[CRM Effects/Collateral].[Financial collateral simple method]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Traditional transactions]
[Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	440	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Traditional transactions]
[Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	440	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Inflows]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Traditional transactions]
[Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	440	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SEC IRB

[Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	440	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	440	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	440	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[0%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	440	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	440	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[>20% and <=50%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	440	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[>50% and <=100%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	440	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	440	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template CR SEC IRB

[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	440	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value subject to risk weights (CR SEC IRB)]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	440	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	440	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	440	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]
 [Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	440	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
 [Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	440	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
 [Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	440	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
 [Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Template CR SEC IRB

Sheet 000 **Row 440** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 **Row 440** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 **Row 440** **Column 280** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 **Row 440** **Column 290** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]

Template CR SEC IRB

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	440	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	440	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Risk weights].[1250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	440	Column	320	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Risk weights].[1250%]

[Use of external ratings].[Unrated exposure where a derived rating is not used]

[Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]

[Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	440	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	440	Column	340	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	440	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	440	Column	360	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	440	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	440	Column	380	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	440	Column	390	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	440	Column	400	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	440	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Synthetic transactions]
[Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	440	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	440	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	440	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Total risk weighted exposure amount before CAP]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	440	Column	450	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Total risk weighted exposure amount]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	440	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Own funds requirements]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 2 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total amount of securitisation exposures originated]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[Funded credit derivatives issued]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Type of risk transfer].[Synthetic transactions]
 [Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Notional amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]

Template CR SEC IRB

[CRM Effects/Collateral].[Financial collateral simple method]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Net exposure after CRM substitution effects pre conversion factors]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[0%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[>20% and <=50%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	450	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[>50% and <=100%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	450	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	450	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	450	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value subject to risk weights (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
 [Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
 [Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
 [Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]
 [Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SEC IRB

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]

Template CR SEC IRB

[Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet 000 Row 450 Column 350 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet 000 Row 450 Column 360 Data Typ Percentage Period Type Stock

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet 000 Row 450 Column 370 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet 000 Row 450 Column 380 Data Typ Percentage Period Type Stock

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]

Template CR SEC IRB

[Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	390	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	400	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]

Template CR SEC IRB

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	450	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	450	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Own funds requirements]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 3 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	460	Column	010	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]
[Amount type].[Total amount of securitisation exposures originated]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	460	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM Financial collateral: adjusted value (Cvam)]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[CRM Effects/Collateral].[Funded credit derivatives issued]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Synthetic transactions]
[Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	460	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Synthetic transactions]
[Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	460	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Notional amount]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Synthetic transactions]
[Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	460	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	460	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Net exposure after CRM substitution effects pre conversion factors]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	460	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	460	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]

Template CR SEC IRB

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	460	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[0%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	460	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[>0% and <=20%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	460	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[>20% and <=50%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	460	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[>50% and <=100%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]

Template CR SEC IRB

[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 460 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 460 Column 180 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 460 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value subject to risk weights (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 460 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 460 Column 210 Data Typ Monetary Period Type Stock

Template CR SEC IRB

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	460	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	460	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	460	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]

Template CR SEC IRB

[Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	460	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	460	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	460	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	460	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	460	Column	290	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	460	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	460	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Risk weights].[1250%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	460	Column	320	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]
 [Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	460	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	460	Column	340	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	460	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	460	Column	410	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	460	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	460	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	460	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	460	Column	450	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	460	Column	460	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Own funds requirements]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 4 & S/T CQS 2 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	470	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Total amount of securitisation exposures originated]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	470	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]

Template CR SEC IRB

[CRM Effects/Collateral].[Funded credit derivatives issued]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	470	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	470	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Notional amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[Funded credit derivatives issued repruchased]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	470	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	470	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	470	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	470	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	470	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	470	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SEC IRB

[Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	470	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	470	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	470	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[0%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	470	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	470	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[>20% and <=50%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	470	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[>50% and <=100%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	470	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	470	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template CR SEC IRB

[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	470	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value subject to risk weights (CR SEC IRB)]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	470	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	470	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	470	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template CR SEC IRB

[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	470	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	470	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	470	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
[Exposure class].[IRB Securitisation positions]

Template CR SEC IRB

Sheet 000 **Row 470** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 **Row 470** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 **Row 470** **Column 280** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 **Row 470** **Column 290** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]

Template CR SEC IRB

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	470	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	470	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Risk weights].[1250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	470	Column	320	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Risk weights].[1250%]

[Use of external ratings].[Unrated exposure where a derived rating is not used]

[Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]

[Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	470	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	470	Column	340	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	470	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	470	Column	360	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	470	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	470	Column	380	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	470	Column	390	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	470	Column	400	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	470	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Synthetic transactions]
[Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	470	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	470	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	470	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Total risk weighted exposure amount before CAP]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	470	Column	450	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Total risk weighted exposure amount]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	470	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Own funds requirements]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 5 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	480	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total amount of securitisation exposures originated]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	480	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[Funded credit derivatives issued]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	480	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Type of risk transfer].[Synthetic transactions]
 [Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	480	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Notional amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	480	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	480	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	480	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]

Template CR SEC IRB

[CRM Effects/Collateral].[Financial collateral simple method]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	480	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	480	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	480	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Net exposure after CRM substitution effects pre conversion factors]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	480	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet 000 Row 480 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet 000 Row 480 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[0%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet 000 Row 480 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[>0% and <=20%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet 000 Row 480 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[>20% and <=50%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	480	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[>50% and <=100%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	480	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	480	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	480	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value subject to risk weights (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	480	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	480	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	480	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	480	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	480	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	480	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	480	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	480	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SEC IRB

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	480	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	480	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	480	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]

Template CR SEC IRB

[Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet 000 Row 480 Column 350 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet 000 Row 480 Column 360 Data Typ Percentage Period Type Stock

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet 000 Row 480 Column 370 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet 000 Row 480 Column 380 Data Typ Percentage Period Type Stock

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]

Template CR SEC IRB

[Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	480	Column	390	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	480	Column	400	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	480	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	480	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]

Template CR SEC IRB

[Exposure class].[IRB Securitisation positions]

Sheet 000 Row 480 Column 430 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet 000 Row 480 Column 440 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet 000 Row 480 Column 450 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet 000 Row 480 Column 460 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Own funds requirements]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 6 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet 000 Row 490 Column 010 Data Typ Monetary Period Type Stock

Template CR SEC IRB

[Base].[Exposures]
[Amount type].[Total amount of securitisation exposures originated]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 490 Column 020 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CRM Financial collateral: adjusted value (Cvam)]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[CRM Effects/Collateral].[Funded credit derivatives issued]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Synthetic transactions]
[Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 490 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[CRM Effects/Collateral].[Credit derivatives - Substitution effect]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Synthetic transactions]
[Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 490 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Notional amount]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Synthetic transactions]
[Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

Sheet 000 Row 490 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors (CR SEC IRB)]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 490 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Traditional transactions]
[Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 490 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[CRM Effects/Collateral].[Financial collateral simple method]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Traditional transactions]
[Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 490 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Traditional transactions]

Template CR SEC IRB

[Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	490	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	490	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Net exposure after CRM substitution effects pre conversion factors]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	490	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	490	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]

Template CR SEC IRB

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	490	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[0%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	490	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[>0% and <=20%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	490	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[>20% and <=50%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	490	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[>50% and <=100%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]

Template CR SEC IRB

[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 490 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 490 Column 180 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 490 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value subject to risk weights (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 490 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]
 [Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 490 Column 210 Data Typ Monetary Period Type Stock

Template CR SEC IRB

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	490	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	490	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	490	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]

Template CR SEC IRB

[Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet 000 Row 490 Column 250 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet 000 Row 490 Column 260 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet 000 Row 490 Column 270 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet 000 Row 490 Column 280 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
 [Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	490	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
 [Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	490	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]
 [Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	490	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]
 [Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	490	Column	320	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]
 [Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	490	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	490	Column	340	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	490	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

Sheet 000 Row 490 Column 360 Data Typ Percentage Period Type Stock

[Base].[Exposures]
[Amount type].[Average risk weight]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Without direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Look-Through Approach]
[Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 490 Column 370 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Without direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
[Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 490 Column 380 Data Typ Percentage Period Type Stock

[Base].[Exposures]
[Amount type].[Average risk weight]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Without direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
[Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 490 Column 390 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 490 Column 400 Data Typ Monetary Period Type Stock

Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	490	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	490	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	490	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	490	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	490	Column	450	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	490	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Own funds requirements]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 7 & S/T CQS 3 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	500	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total amount of securitisation exposures originated]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	500	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]

Template CR SEC IRB

[CRM Effects/Collateral].[Funded credit derivatives issued]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	500	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	500	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Notional amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[Funded credit derivatives issued repruchased]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	500	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	500	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	500	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	500	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	500	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	500	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SEC IRB

[Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	500	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	500	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	500	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[0%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	500	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	500	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[>20% and <=50%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	500	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[>50% and <=100%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	500	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	500	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template CR SEC IRB

[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	500	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value subject to risk weights (CR SEC IRB)]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	500	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	500	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	500	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]
 [Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	500	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
 [Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	500	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
 [Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	500	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
 [Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Template CR SEC IRB

Sheet 000 Row 500 Column 260 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 500 Column 270 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 500 Column 280 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 500 Column 290 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]

Template CR SEC IRB

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	500	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	500	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Risk weights].[1250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	500	Column	320	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Risk weights].[1250%]

[Use of external ratings].[Unrated exposure where a derived rating is not used]

[Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]

[Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	500	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	500	Column	340	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	500	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	500	Column	360	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	500	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	500	Column	380	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	500	Column	390	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	500	Column	400	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	500	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	500	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	500	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	500	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	500	Column	450	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	500	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Own funds requirements]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 8 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	510	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total amount of securitisation exposures originated]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	510	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[Funded credit derivatives issued]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	510	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Type of risk transfer].[Synthetic transactions]
 [Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	510	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Notional amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	510	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	510	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	510	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]

Template CR SEC IRB

[CRM Effects/Collateral].[Financial collateral simple method]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	510	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	510	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	510	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Net exposure after CRM substitution effects pre conversion factors]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	510	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	510	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	510	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[0%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	510	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	510	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[>20% and <=50%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	510	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[>50% and <=100%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	510	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	510	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	510	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value subject to risk weights (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	510	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	510	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	510	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	510	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	510	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	510	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	510	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	510	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SEC IRB

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	510	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	510	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	510	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]

Template CR SEC IRB

[Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	510	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	510	Column	360	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	510	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	510	Column	380	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]

Template CR SEC IRB

[Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	510	Column	390	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	510	Column	400	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	510	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	510	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]

Template CR SEC IRB

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	510	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	510	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	510	Column	450	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	510	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Own funds requirements]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 9 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	520	Column	010	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Total amount of securitisation exposures originated]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	520	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Funded credit derivatives issued]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	520	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	520	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Notional amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

Sheet 000 Row 520 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors (CR SEC IRB)]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 520 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Traditional transactions]
[Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 520 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[CRM Effects/Collateral].[Financial collateral simple method]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Traditional transactions]
[Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 Row 520 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Type of risk transfer].[Traditional transactions]

Template CR SEC IRB

[Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	520	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	520	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Net exposure after CRM substitution effects pre conversion factors]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	520	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	520	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]

Template CR SEC IRB

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	520	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[0%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	520	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[>0% and <=20%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	520	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[>20% and <=50%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	520	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[>50% and <=100%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]

Template CR SEC IRB

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	520	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	520	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	520	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value subject to risk weights (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	520	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	520	Column	210	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	520	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	520	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	520	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]

Template CR SEC IRB

[Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	520	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	520	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	520	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	520	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	520	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	520	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	520	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Risk weights].[1250%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	520	Column	320	Data Typ	Monetary	Period Type	Stock
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Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]
 [Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	520	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	520	Column	340	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	520	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Template CR SEC IRB

Sheet 000 **Row 520** **Column 360** **Data Typ** Percentage **Period Type** Stock

[Base].[Exposures]
[Amount type].[Average risk weight]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Without direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Look-Through Approach]
[Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 **Row 520** **Column 370** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Without direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
[Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 **Row 520** **Column 380** **Data Typ** Percentage **Period Type** Stock

[Base].[Exposures]
[Amount type].[Average risk weight]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Without direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
[Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 **Row 520** **Column 390** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 **Row 520** **Column 400** **Data Typ** Monetary **Period Type** Stock

Template CR SEC IRB

[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	520	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	520	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	520	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	520	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	520	Column	450	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	520	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Own funds requirements]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 10 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	530	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total amount of securitisation exposures originated]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	530	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]

Template CR SEC IRB

[CRM Effects/Collateral].[Funded credit derivatives issued]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	530	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	530	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Notional amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[Funded credit derivatives issued repruchased]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	530	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	530	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

Template CR SEC IRB

[Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	530	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	530	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	530	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	530	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SEC IRB

[Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	530	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	530	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	530	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[0%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	530	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	530	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[>20% and <=50%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	530	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Conversion factors for off-balance sheet items].[>50% and <=100%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	530	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	530	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template CR SEC IRB

[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	530	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value subject to risk weights (CR SEC IRB)]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
[Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	530	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	530	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]
[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	530	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template CR SEC IRB

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]
 [Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	530	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
 [Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	530	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
 [Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	530	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
 [Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Template CR SEC IRB

Sheet 000 **Row 530** **Column 260** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 **Row 530** **Column 270** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 **Row 530** **Column 280** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
[Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet 000 **Row 530** **Column 290** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]

Template CR SEC IRB

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	530	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	530	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Risk weights].[1250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[ALL OTHER CQS (IRB)]

[Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	530	Column	320	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Risk weights].[1250%]

[Use of external ratings].[Unrated exposure where a derived rating is not used]

[Methods to determine risk weights].[IRB SEC - 1250% for positions not subject to any method]

[Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	530	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	530	Column	340	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	530	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	530	Column	360	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	530	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

Template CR SEC IRB

[Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	530	Column	380	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	530	Column	390	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	530	Column	400	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	530	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]

Template CR SEC IRB

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	530	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	530	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	530	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	530	Column	450	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	530	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Own funds requirements]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[CQS 11 (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	540	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total amount of securitisation exposures originated]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	540	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[Funded credit derivatives issued]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Synthetic transactions]

[Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	540	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Type of risk transfer].[Synthetic transactions]
 [Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	540	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Notional amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	540	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	540	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Traditional transactions]
 [Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	540	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]

Template CR SEC IRB

[CRM Effects/Collateral].[Financial collateral simple method]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	540	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	540	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	540	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Net exposure after CRM substitution effects pre conversion factors]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	540	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Type of risk transfer].[Traditional transactions]

[Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	540	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	540	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[0%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	540	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[>0% and <=20%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	540	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[>20% and <=50%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	540	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Conversion factors for off-balance sheet items].[>50% and <=100%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	540	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	540	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	540	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value subject to risk weights (CR SEC IRB)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

Template CR SEC IRB

[Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	540	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 1 & S/T CQS 1 (IRB)]

[Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	540	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 2 (IRB)]

[Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	540	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 3 (IRB)]

[Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]

[Exposure class].[IRB Securitisation positions]

Sheet	000	Row	540	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

Template CR SEC IRB

[Approach].[IRB Approach]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 & S/T CQS 2 (IRB)]
 [Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	540	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 5 (IRB)]
 [Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	540	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 6 (IRB)]
 [Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	540	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 7 & S/T CQS 3 (IRB)]
 [Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]
 [Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	540	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SEC IRB

[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 8 (IRB)]
[Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	540	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 9 (IRB)]
[Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	540	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 10 (IRB)]
[Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]
[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	540	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[IRB Approach]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 11 (IRB)]
[Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]

Template CR SEC IRB

[Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet 000 Row 540 Column 350 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet 000 Row 540 Column 360 Data Typ Percentage Period Type Stock

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Look-Through Approach]
 [Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet 000 Row 540 Column 370 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC IRB) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet 000 Row 540 Column 380 Data Typ Percentage Period Type Stock

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]

Template CR SEC IRB

[Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Internal Assessment Approach]
 [Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	540	Column	390	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Reduction in RWA due to value adjustments and provisions (CR SEC IRB)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	540	Column	400	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	540	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Type of risk transfer].[Synthetic transactions]
 [Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]
 [Exposure class].[IRB Securitisation positions]

Sheet	000	Row	540	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[IRB Approach]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]
 [Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]

Template CR SEC IRB

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	540	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	540	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	540	Column	450	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]

[Exposure class].[IRB Securitisaion positions]

Sheet	000	Row	540	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Own funds requirements]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[IRB Approach]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures IRB]

[Exposures by Credit Quality steps at inception].[ALL OTHER CQS (IRB)]

[Exposure class].[IRB Securitisaion positions]

Template CR SEC SA

Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock
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Template CR SEC SA

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	010	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Traditional transactions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	010	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

Template CR SEC SA

[CRM Effects/Collateral].[Financial collateral simple method]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Traditional transactions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	010	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Traditional transactions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	010	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Traditional transactions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	010	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Net exposure after CRM substitution effects pre conversion factors]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	010	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Traditional transactions]

Template CR SEC SA

[Exposure class].[Securitisation exposure class]

Sheet 000 Row 010 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Exposure class].[Securitisation exposure class]

Sheet 000 Row 010 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Conversion factors for off-balance sheet items].[0%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Exposure class].[Securitisation exposure class]

Sheet 000 Row 010 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Conversion factors for off-balance sheet items].[>0% and <=20%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Exposure class].[Securitisation exposure class]

Sheet 000 Row 010 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Conversion factors for off-balance sheet items].[>20% and <=50%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Exposure class].[Securitisation exposure class]

Sheet 000 Row 010 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template CR SEC SA

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Conversion factors for off-balance sheet items].[>50% and <=100%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	010	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	010	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	010	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[SA for Credit Risk - Securitisation exposures]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	010	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 (SA)]
 [Exposure class].[Securitisation exposure class]

Template CR SEC SA

Sheet	000	Row	010	Column	230	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	240	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	250	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	260	Data Typ	Monetary	Period Type	Stock

Template CR SEC SA

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	010	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Risk weights].[1250%]

[Use of external ratings].[Unrated exposure where a derived rating is not used]

[Methods to determine risk weights].[SA SEC - 1250% for positions not subject to any method]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	010	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Look-Through Approach]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	010	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Look-Through Approach for second loss tranche or better in an ABCP programme]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	010	Column	300	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Look-Through Approach]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	010	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SEC SA

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Internal Assessment Approach]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	010	Column	320	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Internal Assessment Approach]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	010	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk-weighted exposure amount (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	010	Column	340	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk-weighted exposure amount (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Synthetic transactions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	010	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]

Template CR SEC SA

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	010	Column	360	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	010	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	010	Column	380	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	010	Column	390	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Own funds requirements]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total amount of underlying securitised exposures]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template CR SEC SA

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	020	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Funded credit derivatives issued]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Synthetic transactions]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Synthetic transactions]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Notional amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Synthetic transactions]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SEC SA

[Amount type].[Original exposure pre conversion factors (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	020	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	020	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	020	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	020	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template CR SEC SA

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	020	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	020	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	020	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	020	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

Template CR SEC SA

[Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	020	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	020	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Conversion factors for off-balance sheet items].[0%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	020	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	020	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]

Template CR SEC SA

[Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Conversion factors for off-balance sheet items].[>20% and <=50%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	020	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Conversion factors for off-balance sheet items].[>50% and <=100%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	020	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	020	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	020	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]

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[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Securitisation exposures]
[Methods to determine risk weights].[SA for Credit Risk - Securitisation exposures]
[Type of underlying].[Securitisation positions]
[Exposure class].[Securitisation exposure class]

Sheet	000	Row	020	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC SA) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Securitisation exposures]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[SA SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 1 (SA)]
[Type of underlying].[Securitisation positions]
[Exposure class].[Securitisation exposure class]

Sheet	000	Row	020	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC SA) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Securitisation exposures]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[SA SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 2 (SA)]
[Type of underlying].[Securitisation positions]
[Exposure class].[Securitisation exposure class]

Sheet	000	Row	020	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC SA) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Securitisation exposures]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[SA SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 3 (SA)]
[Type of underlying].[Securitisation positions]
[Exposure class].[Securitisation exposure class]

Sheet	000	Row	020	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

Template CR SEC SA

[Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 (SA)]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	020	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS other than 1,2 3 or 4 (SA)]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	020	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[SA SEC - 1250% for positions not subject to any method]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	020	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Template CR SEC SA

Sheet	000	Row	020	Column	330	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	340	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	350	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	360	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	370	Data Typ	Monetary	Period Type	Stock

Template CR SEC SA

[Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	020	Column	380	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	020	Column	390	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Own funds requirements]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	030	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total amount of underlying securitised exposures]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	030	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]

Template CR SEC SA

[Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Funded credit derivatives issued]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Notional amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	030	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template CR SEC SA

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	030	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	030	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	030	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	030	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template CR SEC SA

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet 000 Row 030 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet 000 Row 030 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet 000 Row 030 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet 000 Row 030 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]

Template CR SEC SA

[Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	030	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Conversion factors for off-balance sheet items].[0%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	030	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	030	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Conversion factors for off-balance sheet items].[>20% and <=50%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	030	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template CR SEC SA

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Conversion factors for off-balance sheet items].[>50% and <=100%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	030	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	030	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	030	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[SA for Credit Risk - Securitisation exposures]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	030	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]

Template CR SEC SA

[Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 (SA)]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet 000 Row 030 Column 230 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (SA)]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet 000 Row 030 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 3 (SA)]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet 000 Row 030 Column 250 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 (SA)]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet 000 Row 030 Column 260 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]

Template CR SEC SA

[Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS other than 1,2 3 or 4 (SA)]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	030	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[SA SEC - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	030	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	030	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach for second loss tranche or better in an ABCP programme]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Template CR SEC SA

[Base].[Exposures]

[Amount type].[Risk-weighted exposure amount (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Originator]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	030	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Originator]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	030	Column	360	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Originator]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	030	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Originator]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	040	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total amount of underlying securitised exposures]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC SA

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Originator]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	040	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[Funded credit derivatives issued]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Originator]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Originator]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Notional amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[Funded credit derivatives issued repruchased]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Originator]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	040	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SEC SA

[Amount type].[Original exposure pre conversion factors (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Originator]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	040	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Originator]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	040	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Originator]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	040	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Originator]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	040	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC SA

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	040	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	040	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	040	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	040	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

Template CR SEC SA

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	040	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	040	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	040	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	040	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]

Template CR SEC SA

[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Securitisation exposures]
[Methods to determine risk weights].[SA for Credit Risk - Securitisation exposures]
[Role in the securitisation process].[Originator]
[Exposure class].[Securitisation exposure class]

Sheet	000	Row	040	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC SA) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Securitisation exposures]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[SA SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 1 (SA)]
[Role in the securitisation process].[Originator]
[Exposure class].[Securitisation exposure class]

Sheet	000	Row	040	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC SA) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Securitisation exposures]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[SA SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 2 (SA)]
[Role in the securitisation process].[Originator]
[Exposure class].[Securitisation exposure class]

Sheet	000	Row	040	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC SA) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Securitisation exposures]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[SA SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 3 (SA)]
[Role in the securitisation process].[Originator]
[Exposure class].[Securitisation exposure class]

Sheet	000	Row	040	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

Template CR SEC SA

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 (SA)]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	040	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS otther than 1,2 3 or 4 (SA)]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	040	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[SA SEC - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	040	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Template CR SEC SA

Sheet	000	Row	040	Column	330	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	040	Column	340	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	040	Column	350	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	040	Column	360	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	040	Column	370	Data Typ	Monetary	Period Type	Stock

Template CR SEC SA

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	050	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total amount of underlying securitised exposures]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	050	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Funded credit derivatives issued]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Template CR SEC SA

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	050	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	050	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	050	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Template CR SEC SA

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	050	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 2 (SA)]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	050	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 3 (SA)]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	050	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[SA SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 4 (SA)]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	050	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

Template CR SEC SA

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS other than 1,2 3 or 4 (SA)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	050	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[SA SEC - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	050	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	050	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach for second loss tranche or better in an ABCP programme]

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[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	050	Column	340	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk-weighted exposure amount (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	050	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	050	Column	360	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	050	Column	370	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

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[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	060	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Total amount of underlying securitised exposures]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	060	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Funded credit derivatives issued]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Template CR SEC SA

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	060	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	060	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	060	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Template CR SEC SA

[Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	060	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (SA)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	060	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 3 (SA)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	060	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 (SA)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	060	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]

Template CR SEC SA

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS other than 1,2 3 or 4 (SA)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	060	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[SA SEC - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	060	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	060	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach for second loss tranche or better in an ABCP programme]

Template CR SEC SA

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	060	Column	300	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Look-Through Approach]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	060	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Internal Assessment Approach]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	060	Column	320	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Internal Assessment Approach]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	060	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk-weighted exposure amount (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

Template CR SEC SA

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	060	Column	340	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk-weighted exposure amount (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	060	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	060	Column	360	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	060	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC SA

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	070	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Total amount of underlying securitised exposures]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	070	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Funded credit derivatives issued]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	070	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	070	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Notional amount]

Template CR SEC SA

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	070	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	070	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	070	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	070	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]

Template CR SEC SA

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	070	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	070	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	070	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	070	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SEC SA

[Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	070	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	070	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	070	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Conversion factors for off-balance sheet items].[0%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	070	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]

Template CR SEC SA

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	070	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Conversion factors for off-balance sheet items].[>20% and <=50%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	070	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Conversion factors for off-balance sheet items].[>50% and <=100%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	070	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	070	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC SA

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet 000 Row 070 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[SA for Credit Risk - Securitisation exposures]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet 000 Row 070 Column 220 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 (SA)]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet 000 Row 070 Column 230 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (SA)]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet 000 Row 070 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC SA

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 3 (SA)]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	070	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 (SA)]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	070	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS otther than 1,2 3 or 4 (SA)]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	070	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[SA SEC - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Template CR SEC SA

Sheet	000	Row	070	Column	320	Data Typ	Percentage	Period Type	Stock

Sheet	000	Row	070	Column	330	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	070	Column	340	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	070	Column	350	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	070	Column	360	Data Typ	Monetary	Period Type	Stock

Template CR SEC SA

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Originator]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	070	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Originator]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total amount of underlying securitised exposures]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	080	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[Funded credit derivatives issued]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	080	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SEC SA

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	080	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Notional amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[Funded credit derivatives issued repruchased]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	080	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	080	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

Template CR SEC SA

[Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet 000 Row 080 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet 000 Row 080 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet 000 Row 080 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet 000 Row 080 Column 140 Data Typ Monetary Period Type Stock

Template CR SEC SA

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	080	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Conversion factors for off-balance sheet items].[0%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	080	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	080	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Conversion factors for off-balance sheet items].[>20% and <=50%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]

Template CR SEC SA

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	080	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 1 (SA)]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	080	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 2 (SA)]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	080	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 3 (SA)]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	080	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

Template CR SEC SA

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 (SA)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	080	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS other than 1,2 3 or 4 (SA)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	080	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[SA SEC - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	080	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]

Template CR SEC SA

[Methods to determine risk weights].[SA SEC Look-Through Approach]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	080	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Look-Through Approach for second loss tranche or better in an ABCP programme]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	080	Column	300	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Look-Through Approach]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	080	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Internal Assessment Approach]

[Role in the securitisation process].[Originator]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	080	Column	320	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC SA

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	080	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk-weighted exposure amount (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	080	Column	340	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk-weighted exposure amount (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	080	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	080	Column	360	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SEC SA

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	080	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total amount of underlying securitised exposures]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	090	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Funded credit derivatives issued]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Template CR SEC SA

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	090	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	090	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	090	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[Financial collateral simple method]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	090	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

Template CR SEC SA

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	090	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	090	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	090	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]

Template CR SEC SA

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	090	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Conversion factors for off-balance sheet items].[>50% and <=100%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	090	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	090	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Originator]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	090	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

Template CR SEC SA

[Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[SA for Credit Risk - Securitisation exposures]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	090	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 (SA)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	090	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (SA)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	090	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 3 (SA)]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Template CR SEC SA

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	090	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach for second loss tranche or better in an ABCP programme]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	090	Column	300	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	090	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Template CR SEC SA

[Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	090	Column	360	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	090	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	100	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Type of securitisation].[Revolving securitisations with early amortisation]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	100	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Type of securitisation].[Revolving securitisations with early amortisation]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

Template CR SEC SA

[Role in the securitisation process].[Originator]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	100	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Type of securitisation].[Revolving securitisations with early amortisation]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Originator]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	100	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Type of securitisation].[Revolving securitisations with early amortisation]

[CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Originator]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	100	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Type of securitisation].[Revolving securitisations with early amortisation]

[CRM Effects/Collateral].[Financial collateral simple method]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Originator]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	100	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

Template CR SEC SA

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Type of securitisation].[Revolving securitisations with early amortisation]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	100	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Type of securitisation].[Revolving securitisations with early amortisation]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	100	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Type of securitisation].[Revolving securitisations with early amortisation]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	100	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Type of securitisation].[Revolving securitisations with early amortisation]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Originator]
 [Exposure class].[Securitisation exposure class]

Template CR SEC SA

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Originator]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	100	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Type of securitisation].[Revolving securitisations with early amortisation]

[Conversion factors for off-balance sheet items].[>50% and <=100%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Originator]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	100	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Type of securitisation].[Revolving securitisations with early amortisation]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Originator]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	100	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Type of securitisation].[Revolving securitisations with early amortisation]

[Methods to determine risk weights].[SA for Credit Risk - Securitisation exposures]

[Role in the securitisation process].[Originator]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	100	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

Template CR SEC SA

[Type of securitisation].[Revolving securitisations with early amortisation]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Look-Through Approach]

[Role in the securitisation process].[Originator]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	100	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk-weighted exposure amount (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Type of securitisation].[Revolving securitisations with early amortisation]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Originator]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	100	Column	340	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk-weighted exposure amount (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Type of securitisation].[Revolving securitisations with early amortisation]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Originator]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	100	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Type of securitisation].[Revolving securitisations with early amortisation]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Originator]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	100	Column	360	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

Template CR SEC SA

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Type of securitisation].[Revolving securitisations with early amortisation]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Originator]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	100	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment - Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Type of securitisation].[Revolving securitisations with early amortisation]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Originator]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	110	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	110	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	110	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

Template CR SEC SA

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	110	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	110	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[Financial collateral simple method]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	110	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	110	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

Template CR SEC SA

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	110	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	110	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	110	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	110	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]

Template CR SEC SA

[Approach].[Standardised Approach - Securitisation exposures]

[Conversion factors for off-balance sheet items].[0%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	110	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Conversion factors for off-balance sheet items].[>0% and <=20%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	110	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Conversion factors for off-balance sheet items].[>20% and <=50%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	110	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Conversion factors for off-balance sheet items].[>50% and <=100%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	110	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

Template CR SEC SA

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	110	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	110	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[SA for Credit Risk - Securitisation exposures]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	110	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 1 (SA)]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	110	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Direct issue credit assessment]

Template CR SEC SA

[Methods to determine risk weights].[SA SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 2 (SA)]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	110	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 3 (SA)]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	110	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[SA SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 4 (SA)]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	110	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Risk weights].[1250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS other than 1,2 3 or 4 (SA)]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	110	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

Template CR SEC SA

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[SA SEC - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	110	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	110	Column	290	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach for second loss tranche or better in an ABCP programme]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	110	Column	300	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	110	Column	310	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR SEC SA

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Internal Assessment Approach]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	110	Column	320	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Internal Assessment Approach]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	110	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk-weighted exposure amount (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	110	Column	340	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk-weighted exposure amount (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	110	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions (CR SEC SA)]

Template CR SEC SA

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Securitisation exposures]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
[Role in the securitisation process].[Investor]
[Exposure class].[Securitisation exposure class]

Sheet 000 Row 110 Column 360 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches (CR SEC SA)]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Securitisation exposures]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
[Role in the securitisation process].[Investor]
[Exposure class].[Securitisation exposure class]

Sheet 000 Row 110 Column 370 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Total risk weighted exposure amount before CAP]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Securitisation exposures]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
[Role in the securitisation process].[Investor]
[Exposure class].[Securitisation exposure class]

Sheet 000 Row 120 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors (CR SEC SA)]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Securitisation exposures]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
[Role in the securitisation process].[Investor]
[Exposure class].[Securitisation exposure class]

Sheet 000 Row 120 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Value adjustments and provision associated with the original exposure (CR SEC SA)]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Securitisation exposures]

Template CR SEC SA

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	120	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	120	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	120	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[Financial collateral simple method]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	120	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

Template CR SEC SA

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	120	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	120	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Net exposure after CRM substitution effects pre conversion factors]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	120	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	120	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

Template CR SEC SA

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	120	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	120	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	120	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[SA for Credit Risk - Securitisation exposures]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	120	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 1 (SA)]

Template CR SEC SA

[Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	120	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (SA)]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	120	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 3 (SA)]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	120	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 (SA)]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	120	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]

Template CR SEC SA

[Approach].[Standardised Approach - Securitisation exposures]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS other than 1,2 3 or 4 (SA)]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	120	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[SA SEC - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	120	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	120	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach for second loss tranche or better in an ABCP programme]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	120	Column	300	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]

Template CR SEC SA

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	120	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Internal Assessment Approach]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	120	Column	320	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Internal Assessment Approach]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	120	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk-weighted exposure amount (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	120	Column	340	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk-weighted exposure amount (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC SA

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	120	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	120	Column	360	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	120	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	130	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Total amount of underlying securitised exposures]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]

Template CR SEC SA

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	130	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[Funded credit derivatives issued]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	130	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	130	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Notional amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[Funded credit derivatives issued repruchased]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	130	Column	050	Data Typ	Monetary	Period Type	Stock
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Template CR SEC SA

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	130	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	130	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	130	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Template CR SEC SA

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	130	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	130	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	130	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	130	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC SA

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	130	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[SA for Credit Risk - Securitisation exposures]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	130	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 (SA)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	130	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (SA)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Template CR SEC SA

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[SA SEC - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	130	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	130	Column	290	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach for second loss tranche or better in an ABCP programme]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	130	Column	300	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Template CR SEC SA

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	130	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	130	Column	360	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	130	Column	370	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	140	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total amount of underlying securitised exposures]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

Template CR SEC SA

[Amount type].[Original exposure pre conversion factors (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	140	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	140	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	140	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Template CR SEC SA

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	140	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	140	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	140	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	140	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC SA

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	140	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[SA for Credit Risk - Securitisation exposures]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	140	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 (SA)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	140	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (SA)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Template CR SEC SA

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[SA SEC - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	140	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	140	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach for second loss tranche or better in an ABCP programme]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	140	Column	300	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Template CR SEC SA

[Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	140	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	140	Column	360	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	140	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	150	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

Template CR SEC SA

[Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	150	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	150	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	150	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	150	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]

Template CR SEC SA

[Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	150	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	150	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	150	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	150	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

Template CR SEC SA

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	150	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	150	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Conversion factors for off-balance sheet items].[0%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	150	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Conversion factors for off-balance sheet items].[>0% and <=20%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	150	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Conversion factors for off-balance sheet items].[>20% and <=50%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

Template CR SEC SA

[Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	150	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Conversion factors for off-balance sheet items].[>50% and <=100%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	150	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	150	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	150	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[SA for Credit Risk - Securitisation exposures]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	150	Column	220	Data Typ	Monetary	Period Type	Stock
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Template CR SEC SA

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 1 (SA)]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	150	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 2 (SA)]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	150	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 3 (SA)]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	150	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[SA SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 4 (SA)]

Template CR SEC SA

[Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	150	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS other than 1,2 3 or 4 (SA)]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	150	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[SA SEC - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	150	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	150	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]

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[Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach for second loss tranche or better in an ABCP programme]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	150	Column	300	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	150	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Internal Assessment Approach]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	150	Column	320	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Internal Assessment Approach]
 [Role in the securitisation process].[Investor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	150	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk-weighted exposure amount (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]

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[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	150	Column	340	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk-weighted exposure amount (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	150	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	150	Column	360	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	150	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

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[Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	160	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	160	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	160	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	160	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

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[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	160	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	160	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	160	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]

Template CR SEC SA

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	160	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Net exposure after CRM substitution effects pre conversion factors]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	160	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	160	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	160	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

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[Conversion factors for off-balance sheet items].[0%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	160	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Conversion factors for off-balance sheet items].[>0% and <=20%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	160	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Conversion factors for off-balance sheet items].[>20% and <=50%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	160	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Conversion factors for off-balance sheet items].[>50% and <=100%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	160	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA)]

Template CR SEC SA

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	160	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	160	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[SA for Credit Risk - Securitisation exposures]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	160	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 (SA)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	160	Column	230	Data Typ	Monetary	Period Type	Stock
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Template CR SEC SA

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (SA)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	160	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 3 (SA)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	160	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 (SA)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	160	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]

Template CR SEC SA

[Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS other than 1,2 3 or 4 (SA)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	160	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[SA SEC - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	160	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	160	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach for second loss tranche or better in an ABCP programme]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Template CR SEC SA

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	160	Column	340	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk-weighted exposure amount (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	160	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	160	Column	360	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	160	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

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[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	170	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total amount of underlying securitised exposures]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	170	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[Funded credit derivatives issued]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	170	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	170	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Notional amount]

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[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Securitisation exposures]
[CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
[Type of risk transfer].[Synthetic transactions]
[Role in the securitisation process].[Investor]
[Type of underlying].[Securitisation positions]
[Exposure class].[Securitisation exposure class]

Sheet 000 Row 170 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Original exposure pre conversion factors (CR SEC SA)]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Securitisation exposures]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
[Role in the securitisation process].[Investor]
[Type of underlying].[Securitisation positions]
[Exposure class].[Securitisation exposure class]

Sheet 000 Row 170 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Value adjustments and provision associated with the original exposure (CR SEC SA)]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Securitisation exposures]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
[Role in the securitisation process].[Investor]
[Type of underlying].[Securitisation positions]
[Exposure class].[Securitisation exposure class]

Sheet 000 Row 170 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Exposure net of value adjustments and provisions (CR SEC SA)]
[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Securitisation exposures]
[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
[Role in the securitisation process].[Investor]
[Type of underlying].[Securitisation positions]
[Exposure class].[Securitisation exposure class]

Sheet 000 Row 170 Column 080 Data Typ Monetary Period Type Stock

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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	170	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	170	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	170	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]

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[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet 000 Row 170 Column 120 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet 000 Row 170 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet 000 Row 170 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet 000 Row 170 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

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[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Conversion factors for off-balance sheet items].[0%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	170	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	170	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Conversion factors for off-balance sheet items].[>20% and <=50%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	170	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Conversion factors for off-balance sheet items].[>50% and <=100%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

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[Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	170	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (SA)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	170	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 3 (SA)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	170	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 (SA)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	170	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]

Template CR SEC SA

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS other than 1,2 3 or 4 (SA)]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	170	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[SA SEC - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	170	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	170	Column	290	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach for second loss tranche or better in an ABCP programme]

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[Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	170	Column	300	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	170	Column	310	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Internal Assessment Approach]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	170	Column	320	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Internal Assessment Approach]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	170	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk-weighted exposure amount (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]

Template CR SEC SA

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	170	Column	340	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk-weighted exposure amount (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	170	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	170	Column	360	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Investor]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	170	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC SA

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Investor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	180	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	180	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	180	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	180	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]

Template CR SEC SA

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Sponsor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	180	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Sponsor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	180	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Sponsor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	180	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Conversion factors for off-balance sheet items].[0%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Sponsor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	180	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

Template CR SEC SA

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	180	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Conversion factors for off-balance sheet items].[>20% and <=50%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	180	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Conversion factors for off-balance sheet items].[>50% and <=100%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	180	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	180	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]

Template CR SEC SA

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Sponsor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	180	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[SA for Credit Risk - Securitisation exposures]

[Role in the securitisation process].[Sponsor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	180	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 1 (SA)]

[Role in the securitisation process].[Sponsor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	180	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 2 (SA)]

[Role in the securitisation process].[Sponsor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	180	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

Template CR SEC SA

[Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 3 (SA)]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	180	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 (SA)]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	180	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS other than 1,2 3 or 4 (SA)]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	180	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[SA SEC - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	180	Column	280	Data Typ	Monetary	Period Type	Stock
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Template CR SEC SA

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Look-Through Approach]

[Role in the securitisation process].[Sponsor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	180	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Look-Through Approach for second loss tranche or better in an ABCP programme]

[Role in the securitisation process].[Sponsor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	180	Column	300	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Look-Through Approach]

[Role in the securitisation process].[Sponsor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	180	Column	310	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Internal Assessment Approach]

[Role in the securitisation process].[Sponsor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	180	Column	320	Data Typ	Percentage	Period Type	Stock
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Template CR SEC SA

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Internal Assessment Approach]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	180	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk-weighted exposure amount (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	180	Column	340	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk-weighted exposure amount (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	180	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	180	Column	360	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches (CR SEC SA)]

Template CR SEC SA

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	180	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	190	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	190	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	190	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]

Template CR SEC SA

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Sponsor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	190	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Sponsor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	190	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[Financial collateral simple method]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Sponsor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	190	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Sponsor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	190	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

Template CR SEC SA

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	190	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	190	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	190	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	190	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]

Template CR SEC SA

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Sponsor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	190	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Sponsor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	190	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[SA for Credit Risk - Securitisation exposures]

[Role in the securitisation process].[Sponsor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	190	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 1 (SA)]

[Role in the securitisation process].[Sponsor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	190	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Direct issue credit assessment]

Template CR SEC SA

[Methods to determine risk weights].[SA SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 2 (SA)]

[Role in the securitisation process].[Sponsor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	190	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 3 (SA)]

[Role in the securitisation process].[Sponsor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	190	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[SA SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 4 (SA)]

[Role in the securitisation process].[Sponsor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	190	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Risk weights].[1250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS other than 1,2 3 or 4 (SA)]

[Role in the securitisation process].[Sponsor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	190	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

Template CR SEC SA

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[SA SEC - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	190	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	190	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach for second loss tranche or better in an ABCP programme]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	190	Column	300	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	190	Column	310	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template CR SEC SA

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Internal Assessment Approach]

[Role in the securitisation process].[Sponsor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	190	Column	320	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Internal Assessment Approach]

[Role in the securitisation process].[Sponsor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	190	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Risk-weighted exposure amount (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Sponsor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	190	Column	340	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk-weighted exposure amount (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Sponsor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	190	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions (CR SEC SA)]

Template CR SEC SA

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	190	Column	360	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	190	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	200	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Total amount of underlying securitised exposures]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	200	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]

Template CR SEC SA

[Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Funded credit derivatives issued]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	200	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Credit derivatives - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	200	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Notional amount]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Funded credit derivatives issued repruchased]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	200	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Template CR SEC SA

[Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	200	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	200	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	200	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	200	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC SA

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	200	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	200	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	200	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	200	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SEC SA

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[SA for Credit Risk - Securitisation exposures]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	200	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 (SA)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	200	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (SA)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	200	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 3 (SA)]

Template CR SEC SA

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Look-Through Approach]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	200	Column	290	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Look-Through Approach for second loss tranche or better in an ABCP programme]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	200	Column	300	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Look-Through Approach]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	200	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Internal Assessment Approach]

[Role in the securitisation process].[Sponsor]

Template CR SEC SA

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	200	Column	360	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	200	Column	370	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	210	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total amount of underlying securitised exposures]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	210	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

Template CR SEC SA

[CRM Effects/Collateral].[Funded credit derivatives issued]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	210	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[Credit derivatives - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	210	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Notional amount]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[Funded credit derivatives issued repruchased]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Synthetic transactions]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	210	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Original exposure pre conversion factors (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	210	Column	060	Data Typ	Monetary	Period Type	Stock
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Template CR SEC SA

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	210	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure net of value adjustments and provisions (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	210	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	210	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[Financial collateral simple method]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Sponsor]

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[Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	210	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	210	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	210	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	210	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC SA

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[SA for Credit Risk - Securitisation exposures]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	210	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 (SA)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	210	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (SA)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	210	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 3 (SA)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]

Template CR SEC SA

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	210	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach for second loss tranche or better in an ABCP programme]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	210	Column	300	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	210	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Internal Assessment Approach]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Template CR SEC SA

[Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	210	Column	360	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	210	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	220	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Original exposure pre conversion factors (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	220	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

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[Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	220	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	220	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	220	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	220	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]

Template CR SEC SA

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 2 (SA)]

[Role in the securitisation process].[Sponsor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	220	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 3 (SA)]

[Role in the securitisation process].[Sponsor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	220	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[SA SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 4 (SA)]

[Role in the securitisation process].[Sponsor]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	220	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Risk weights].[1250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Ratings Based Method]

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[Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	220	Column	310	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Internal Assessment Approach]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	220	Column	320	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Internal Assessment Approach]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	220	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk-weighted exposure amount (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	220	Column	340	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk-weighted exposure amount (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

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[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	230	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	230	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	230	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	230	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]

Template CR SEC SA

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Financial collateral simple method]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	230	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[CRM techniques substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	230	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Inflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	230	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Net exposure after CRM substitution effects pre conversion factors]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]

Template CR SEC SA

[Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	230	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Conversion factors for off-balance sheet items].[>20% and <=50%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	230	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Conversion factors for off-balance sheet items].[>50% and <=100%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	230	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	230	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

Template CR SEC SA

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	230	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[SA for Credit Risk - Securitisation exposures]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	230	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 (SA)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	230	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (SA)]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Template CR SEC SA

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[SA SEC - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	230	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	230	Column	290	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach for second loss tranche or better in an ABCP programme]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	230	Column	300	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Underlying positions others than securitisation positions]
 [Exposure class].[Securitisation exposure class]

Template CR SEC SA

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	230	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	230	Column	360	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	230	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total risk weighted exposure amount before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Underlying positions others than securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	240	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total amount of underlying securitised exposures]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

Template CR SEC SA

[Amount type].[Original exposure pre conversion factors (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	240	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Value adjustments and provision associated with the original exposure (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	240	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure net of value adjustments and provisions (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	240	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [CRM Effects/Collateral].[Unfunded credit protection - Substitution effect]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Traditional transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Template CR SEC SA

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	240	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM Financial collateral: adjusted value (Cvam) [CR SA]]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Traditional transactions]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	240	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	240	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Conversion factors for off-balance sheet items].[0%]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	240	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Fully adjusted exposure value E* (CR SEC SA)]

Template CR SEC SA

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Conversion factors for off-balance sheet items].[>0% and <=20%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	240	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Conversion factors for off-balance sheet items].[>20% and <=50%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	240	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Fully adjusted exposure value E* (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Conversion factors for off-balance sheet items].[>50% and <=100%]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	240	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Template CR SEC SA

[Exposures by Credit Quality steps at reporting date].[CQS 2 (SA)]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	240	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 3 (SA)]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	240	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[SA SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 4 (SA)]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	240	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Risk weights].[1250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS other than 1,2 3 or 4 (SA)]

[Role in the securitisation process].[Sponsor]

[Type of underlying].[Securitisation positions]

[Exposure class].[Securitisation exposure class]

Template CR SEC SA

[Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Synthetic transactions]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	240	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Overall effect (adjustment) due to infringement of the due diligence provisions (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	240	Column	360	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Adjustment to the risk-weighted exposure amount due to maturity mismatches (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	240	Column	370	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Total risk weighted exposure amount before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment except Revolving securitisations with early amortisation -
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Role in the securitisation process].[Sponsor]
 [Type of underlying].[Securitisation positions]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	250	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA)]

Template CR SEC SA

[Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Exposures by Credit Quality steps at inception].[CQS 1 (SA)]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	250	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Exposures by Credit Quality steps at inception].[CQS 1 (SA)]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	250	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[SA for Credit Risk - Securitisation exposures]
 [Exposures by Credit Quality steps at inception].[CQS 1 (SA)]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	250	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 (SA)]
 [Exposures by Credit Quality steps at inception].[CQS 1 (SA)]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	250	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]

Template CR SEC SA

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (SA)]
 [Exposures by Credit Quality steps at inception].[CQS 1 (SA)]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	250	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 3 (SA)]
 [Exposures by Credit Quality steps at inception].[CQS 1 (SA)]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	250	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 (SA)]
 [Exposures by Credit Quality steps at inception].[CQS 1 (SA)]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	250	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS otther than 1,2 3 or 4 (SA)]
 [Exposures by Credit Quality steps at inception].[CQS 1 (SA)]
 [Exposure class].[Securitisation exposure class]

Template CR SEC SA

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	250	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Internal Assessment Approach]

[Exposures by Credit Quality steps at inception].[CQS 1 (SA)]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	250	Column	320	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Internal Assessment Approach]

[Exposures by Credit Quality steps at inception].[CQS 1 (SA)]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	250	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk-weighted exposure amount (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Exposures by Credit Quality steps at inception].[CQS 1 (SA)]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	250	Column	340	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk-weighted exposure amount (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Synthetic transactions]

[Exposures by Credit Quality steps at inception].[CQS 1 (SA)]

[Exposure class].[Securitisation exposure class]

Template CR SEC SA

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Securitisation exposures]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[SA SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 2 (SA)]
[Exposures by Credit Quality steps at inception].[CQS 2 (SA)]
[Exposure class].[Securitisation exposure class]

Sheet	000	Row	260	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC SA) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Securitisation exposures]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[SA SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 3 (SA)]
[Exposures by Credit Quality steps at inception].[CQS 2 (SA)]
[Exposure class].[Securitisation exposure class]

Sheet	000	Row	260	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC SA) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Securitisation exposures]
[Use of external ratings].[Direct issue long-term credit assessment]
[Methods to determine risk weights].[SA SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS 4 (SA)]
[Exposures by Credit Quality steps at inception].[CQS 2 (SA)]
[Exposure class].[Securitisation exposure class]

Sheet	000	Row	260	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC SA) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Securitisation exposures]
[Risk weights].[1250%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[SA SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS other than 1,2 3 or 4 (SA)]

Template CR SEC SA

[Exposures by Credit Quality steps at inception].[CQS 2 (SA)]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	260	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Risk weights].[1250%]

[Use of external ratings].[Unrated exposure where a derived rating is not used]

[Methods to determine risk weights].[SA SEC - 1250% for positions not subject to any method]

[Exposures by Credit Quality steps at inception].[CQS 2 (SA)]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	260	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Look-Through Approach]

[Exposures by Credit Quality steps at inception].[CQS 2 (SA)]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	260	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Look-Through Approach for second loss tranche or better in an ABCP programme]

[Exposures by Credit Quality steps at inception].[CQS 2 (SA)]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	260	Column	300	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Without direct issue credit assessment]

Template CR SEC SA

[Methods to determine risk weights].[SA SEC Look-Through Approach]

[Exposures by Credit Quality steps at inception].[CQS 2 (SA)]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	260	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Internal Assessment Approach]

[Exposures by Credit Quality steps at inception].[CQS 2 (SA)]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	260	Column	320	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Internal Assessment Approach]

[Exposures by Credit Quality steps at inception].[CQS 2 (SA)]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	260	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk-weighted exposure amount (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Exposures by Credit Quality steps at inception].[CQS 2 (SA)]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	260	Column	340	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Risk-weighted exposure amount (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Synthetic transactions]

Template CR SEC SA

[Exposures by Credit Quality steps at inception].[CQS 2 (SA)]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	270	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Exposures by Credit Quality steps at inception].[CQS 3 (SA)]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	270	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Exposures by Credit Quality steps at inception].[CQS 3 (SA)]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	270	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[SA for Credit Risk - Securitisation exposures]

[Exposures by Credit Quality steps at inception].[CQS 3 (SA)]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	270	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 1 (SA)]

[Exposures by Credit Quality steps at inception].[CQS 3 (SA)]

[Exposure class].[Securitisation exposure class]

Template CR SEC SA

[Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS other than 1,2 3 or 4 (SA)]
 [Exposures by Credit Quality steps at inception].[CQS 3 (SA)]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	270	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[SA SEC - 1250% for positions not subject to any method]
 [Exposures by Credit Quality steps at inception].[CQS 3 (SA)]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	270	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach]
 [Exposures by Credit Quality steps at inception].[CQS 3 (SA)]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	270	Column	290	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach for second loss tranche or better in an ABCP programme]
 [Exposures by Credit Quality steps at inception].[CQS 3 (SA)]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	270	Column	300	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]

Template CR SEC SA

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach]
 [Exposures by Credit Quality steps at inception].[CQS 3 (SA)]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	270	Column	310	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Internal Assessment Approach]
 [Exposures by Credit Quality steps at inception].[CQS 3 (SA)]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	270	Column	320	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Internal Assessment Approach]
 [Exposures by Credit Quality steps at inception].[CQS 3 (SA)]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	270	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk-weighted exposure amount (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Exposures by Credit Quality steps at inception].[CQS 3 (SA)]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	270	Column	340	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Risk-weighted exposure amount (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]

Template CR SEC SA

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Synthetic transactions]

[Exposures by Credit Quality steps at inception].[CQS 3 (SA)]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	280	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Exposures by Credit Quality steps at inception].[CQS 4 (SA)]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	280	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Exposures by Credit Quality steps at inception].[CQS 4 (SA)]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	280	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[SA for Credit Risk - Securitisation exposures]

[Exposures by Credit Quality steps at inception].[CQS 4 (SA)]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	280	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Ratings Based Method]

Template CR SEC SA

[Exposures by Credit Quality steps at reporting date].[CQS 1 (SA)]

[Exposures by Credit Quality steps at inception].[CQS 4 (SA)]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	280	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 2 (SA)]

[Exposures by Credit Quality steps at inception].[CQS 4 (SA)]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	280	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[SA SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 3 (SA)]

[Exposures by Credit Quality steps at inception].[CQS 4 (SA)]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	280	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Use of external ratings].[Direct issue long-term credit assessment]

[Methods to determine risk weights].[SA SEC Ratings Based Method]

[Exposures by Credit Quality steps at reporting date].[CQS 4 (SA)]

[Exposures by Credit Quality steps at inception].[CQS 4 (SA)]

[Exposure class].[Securitisation exposure class]

Sheet	000	Row	280	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

Template CR SEC SA

[Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS other than 1,2 3 or 4 (SA)]
 [Exposures by Credit Quality steps at inception].[CQS 4 (SA)]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	280	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Risk weights].[1250%]
 [Use of external ratings].[Unrated exposure where a derived rating is not used]
 [Methods to determine risk weights].[SA SEC - 1250% for positions not subject to any method]
 [Exposures by Credit Quality steps at inception].[CQS 4 (SA)]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	280	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach]
 [Exposures by Credit Quality steps at inception].[CQS 4 (SA)]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	280	Column	290	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach for second loss tranche or better in an ABCP programme]
 [Exposures by Credit Quality steps at inception].[CQS 4 (SA)]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	280	Column	300	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]

Template CR SEC SA

[Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Look-Through Approach]
 [Exposures by Credit Quality steps at inception].[CQS 4 (SA)]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	280	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Internal Assessment Approach]
 [Exposures by Credit Quality steps at inception].[CQS 4 (SA)]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	280	Column	320	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Internal Assessment Approach]
 [Exposures by Credit Quality steps at inception].[CQS 4 (SA)]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	280	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk-weighted exposure amount (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Exposures by Credit Quality steps at inception].[CQS 4 (SA)]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	280	Column	340	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Risk-weighted exposure amount (CR SEC SA)]

Template CR SEC SA

[Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Type of risk transfer].[Synthetic transactions]
 [Exposures by Credit Quality steps at inception].[CQS 4 (SA)]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	290	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA)]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Exposures by Credit Quality steps at inception].[CQS otther than 1,2 3 or 4 (SA)]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	290	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]
 [Exposures by Credit Quality steps at inception].[CQS otther than 1,2 3 or 4 (SA)]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	290	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Methods to determine risk weights].[SA for Credit Risk - Securitisation exposures]
 [Exposures by Credit Quality steps at inception].[CQS otther than 1,2 3 or 4 (SA)]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	290	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]

Template CR SEC SA

[Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 1 (SA)]
 [Exposures by Credit Quality steps at inception].[CQS otther than 1,2 3 or 4 (SA)]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	290	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 2 (SA)]
 [Exposures by Credit Quality steps at inception].[CQS otther than 1,2 3 or 4 (SA)]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	290	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 3 (SA)]
 [Exposures by Credit Quality steps at inception].[CQS otther than 1,2 3 or 4 (SA)]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	290	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Exposure value (CR SEC SA) subject to risk weights]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[Credit risk]
 [Prudential portfolio].[Banking book]
 [Approach].[Standardised Approach - Securitisation exposures]
 [Use of external ratings].[Direct issue long-term credit assessment]
 [Methods to determine risk weights].[SA SEC Ratings Based Method]
 [Exposures by Credit Quality steps at reporting date].[CQS 4 (SA)]
 [Exposures by Credit Quality steps at inception].[CQS otther than 1,2 3 or 4 (SA)]
 [Exposure class].[Securitisation exposure class]

Sheet	000	Row	290	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template CR SEC SA

[Amount type].[Exposure value (CR SEC SA) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Securitisation exposures]
[Risk weights].[1250%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[SA SEC Ratings Based Method]
[Exposures by Credit Quality steps at reporting date].[CQS otther than 1,2 3 or 4 (SA)]
[Exposures by Credit Quality steps at inception].[CQS otther than 1,2 3 or 4 (SA)]
[Exposure class].[Securitisation exposure class]

Sheet	000	Row	290	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC SA) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Securitisation exposures]
[Risk weights].[1250%]
[Use of external ratings].[Unrated exposure where a derived rating is not used]
[Methods to determine risk weights].[SA SEC - 1250% for positions not subject to any method]
[Exposures by Credit Quality steps at inception].[CQS otther than 1,2 3 or 4 (SA)]
[Exposure class].[Securitisation exposure class]

Sheet	000	Row	290	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC SA) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Securitisation exposures]
[Use of external ratings].[Without direct issue credit assessment]
[Methods to determine risk weights].[SA SEC Look-Through Approach]
[Exposures by Credit Quality steps at inception].[CQS otther than 1,2 3 or 4 (SA)]
[Exposure class].[Securitisation exposure class]

Sheet	000	Row	290	Column	290	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Exposure value (CR SEC SA) subject to risk weights]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[Credit risk]
[Prudential portfolio].[Banking book]
[Approach].[Standardised Approach - Securitisation exposures]
[Use of external ratings].[Without direct issue credit assessment]
[Methods to determine risk weights].[SA SEC Look-Through Approach for second loss tranche or better in an ABCP programme]
[Exposures by Credit Quality steps at inception].[CQS otther than 1,2 3 or 4 (SA)]
[Exposure class].[Securitisation exposure class]

Template CR SEC SA

Sheet	000	Row	290	Column	300	Data Typ	Percentage	Period Type	Stock

Sheet	000	Row	290	Column	310	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	290	Column	320	Data Typ	Percentage	Period Type	Stock

Sheet	000	Row	290	Column	330	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	290	Column	340	Data Typ	Monetary	Period Type	Stock
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Template CR SEC SA

[Base].[Exposures]

[Amount type].[Risk-weighted exposure amount (CR SEC SA)]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[Credit risk]

[Prudential portfolio].[Banking book]

[Approach].[Standardised Approach - Securitisation exposures]

[Methods to determine risk weights].[Methods to calculate risk weights for securitisation exposures SA]

[Type of risk transfer].[Synthetic transactions]

[Exposures by Credit Quality steps at inception].[CQS other than 1,2 3 or 4 (SA)]

[Exposure class].[Securitisation exposure class]

Template CR SETT

[Type of risk].[Settlement/delivery risk]
 [Prudential portfolio].[Banking book]
 [Time from the due time for settlement].[0-4 days]

Sheet	000	Row	030	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Unsettled transactions at settlement price]
 [Main category].[Total instruments for settlement/delivery]
 [Type of risk].[Settlement/delivery risk]
 [Prudential portfolio].[Banking book]
 [Time from the due time for settlement].[5-15 days]

Sheet	000	Row	030	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Price difference exposure due to unsettled transactions]
 [Main category].[Total instruments for settlement/delivery]
 [Type of risk].[Settlement/delivery risk]
 [Prudential portfolio].[Banking book]
 [Time from the due time for settlement].[5-15 days]

Sheet	000	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Own funds requirements]
 [Main category].[Total instruments for settlement/delivery]
 [Type of risk].[Settlement/delivery risk]
 [Prudential portfolio].[Banking book]
 [Time from the due time for settlement].[5-15 days]

Sheet	000	Row	040	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Unsettled transactions at settlement price]
 [Main category].[Total instruments for settlement/delivery]
 [Type of risk].[Settlement/delivery risk]
 [Prudential portfolio].[Banking book]
 [Time from the due time for settlement].[16-30 days]

Sheet	000	Row	040	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Price difference exposure due to unsettled transactions]
 [Main category].[Total instruments for settlement/delivery]
 [Type of risk].[Settlement/delivery risk]
 [Prudential portfolio].[Banking book]
 [Time from the due time for settlement].[16-30 days]

Sheet	000	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Own funds requirements]
 [Main category].[Total instruments for settlement/delivery]
 [Type of risk].[Settlement/delivery risk]

Template CR SETT

[Prudential portfolio].[Banking book]
 [Time from the due time for settlement].[16-30 days]

Sheet	000	Row	050	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Unsettled transactions at settlement price]
 [Main category].[Total instruments for settlement/delivery]
 [Type of risk].[Settlement/delivery risk]
 [Prudential portfolio].[Banking book]
 [Time from the due time for settlement].[31 to 45 days]

Sheet	000	Row	050	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Price difference exposure due to unsettled transactions]
 [Main category].[Total instruments for settlement/delivery]
 [Type of risk].[Settlement/delivery risk]
 [Prudential portfolio].[Banking book]
 [Time from the due time for settlement].[31 to 45 days]

Sheet	000	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Own funds requirements]
 [Main category].[Total instruments for settlement/delivery]
 [Type of risk].[Settlement/delivery risk]
 [Prudential portfolio].[Banking book]
 [Time from the due time for settlement].[31 to 45 days]

Sheet	000	Row	060	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Unsettled transactions at settlement price]
 [Main category].[Total instruments for settlement/delivery]
 [Type of risk].[Settlement/delivery risk]
 [Prudential portfolio].[Banking book]
 [Time from the due time for settlement].[≥46 days]

Sheet	000	Row	060	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Price difference exposure due to unsettled transactions]
 [Main category].[Total instruments for settlement/delivery]
 [Type of risk].[Settlement/delivery risk]
 [Prudential portfolio].[Banking book]
 [Time from the due time for settlement].[≥46 days]

Sheet	000	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Own funds requirements]
 [Main category].[Total instruments for settlement/delivery]
 [Type of risk].[Settlement/delivery risk]
 [Prudential portfolio].[Banking book]

Template CR SETT

[Time from the due time for settlement].[≥46 days]

Sheet	000	Row	070	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Unsettled transactions at settlement price]

[Main category].[Total instruments for settlement/delivery]

[Type of risk].[Settlement/delivery risk]

[Prudential portfolio].[Trading book]

Sheet	000	Row	070	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Price difference exposure due to unsettled transactions]

[Main category].[Total instruments for settlement/delivery]

[Type of risk].[Settlement/delivery risk]

[Prudential portfolio].[Trading book]

Sheet	000	Row	070	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Own funds requirements]

[Main category].[Total instruments for settlement/delivery]

[Type of risk].[Settlement/delivery risk]

[Prudential portfolio].[Trading book]

Sheet	000	Row	070	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total settlement risk exposure amount]

[Main category].[Total instruments for settlement/delivery]

[Type of risk].[Settlement/delivery risk]

[Prudential portfolio].[Trading book]

Sheet	000	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Unsettled transactions at settlement price]

[Main category].[Total instruments for settlement/delivery]

[Type of risk].[Settlement/delivery risk]

[Prudential portfolio].[Trading book]

[Time from the due time for settlement].[0-4 days]

Sheet	000	Row	080	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Price difference exposure due to unsettled transactions]

[Main category].[Total instruments for settlement/delivery]

[Type of risk].[Settlement/delivery risk]

[Prudential portfolio].[Trading book]

[Time from the due time for settlement].[0-4 days]

Sheet	000	Row	080	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Own funds requirements]

Template CR SETT

[Main category].[Total instruments for settlement/delivery]
 [Type of risk].[Settlement/delivery risk]
 [Prudential portfolio].[Trading book]
 [Time from the due time for settlement].[0-4 days]

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Unsettled transactions at settlement price]
 [Main category].[Total instruments for settlement/delivery]
 [Type of risk].[Settlement/delivery risk]
 [Prudential portfolio].[Trading book]
 [Time from the due time for settlement].[5-15 days]

Sheet	000	Row	090	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Price difference exposure due to unsettled transactions]
 [Main category].[Total instruments for settlement/delivery]
 [Type of risk].[Settlement/delivery risk]
 [Prudential portfolio].[Trading book]
 [Time from the due time for settlement].[5-15 days]

Sheet	000	Row	090	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Own funds requirements]
 [Main category].[Total instruments for settlement/delivery]
 [Type of risk].[Settlement/delivery risk]
 [Prudential portfolio].[Trading book]
 [Time from the due time for settlement].[5-15 days]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Unsettled transactions at settlement price]
 [Main category].[Total instruments for settlement/delivery]
 [Type of risk].[Settlement/delivery risk]
 [Prudential portfolio].[Trading book]
 [Time from the due time for settlement].[16-30 days]

Sheet	000	Row	100	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Price difference exposure due to unsettled transactions]
 [Main category].[Total instruments for settlement/delivery]
 [Type of risk].[Settlement/delivery risk]
 [Prudential portfolio].[Trading book]
 [Time from the due time for settlement].[16-30 days]

Sheet	000	Row	100	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Own funds requirements]
 [Main category].[Total instruments for settlement/delivery]

Template CR SETT

[Type of risk].[Settlement/delivery risk]
 [Prudential portfolio].[Trading book]
 [Time from the due time for settlement].[16-30 days]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Unsettled transactions at settlement price]
 [Main category].[Total instruments for settlement/delivery]
 [Type of risk].[Settlement/delivery risk]
 [Prudential portfolio].[Trading book]
 [Time from the due time for settlement].[31 to 45 days]

Sheet	000	Row	110	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Price difference exposure due to unsettled transactions]
 [Main category].[Total instruments for settlement/delivery]
 [Type of risk].[Settlement/delivery risk]
 [Prudential portfolio].[Trading book]
 [Time from the due time for settlement].[31 to 45 days]

Sheet	000	Row	110	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Own funds requirements]
 [Main category].[Total instruments for settlement/delivery]
 [Type of risk].[Settlement/delivery risk]
 [Prudential portfolio].[Trading book]
 [Time from the due time for settlement].[31 to 45 days]

Sheet	000	Row	120	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Unsettled transactions at settlement price]
 [Main category].[Total instruments for settlement/delivery]
 [Type of risk].[Settlement/delivery risk]
 [Prudential portfolio].[Trading book]
 [Time from the due time for settlement].[≥46 days]

Sheet	000	Row	120	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Price difference exposure due to unsettled transactions]
 [Main category].[Total instruments for settlement/delivery]
 [Type of risk].[Settlement/delivery risk]
 [Prudential portfolio].[Trading book]
 [Time from the due time for settlement].[≥46 days]

Sheet	000	Row	120	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Own funds requirements]
 [Main category].[Total instruments for settlement/delivery]
 [Type of risk].[Settlement/delivery risk]

Template CR SETT

[Prudential portfolio].[Trading book]

[Time from the due time for settlement].[≥46 days]

Template GS

Sheet	000	Row	999	Column	060	Data Typ	Percentage	Period Type	Stock

[Base].[Memorandum items]
 [Amount type].[Share of ownership instruments]
 [Main category].[Equity instruments]
 [Entity code].[Typed]

Sheet	000	Row	999	Column	070	Data Typ	Monetary	Period Type	Stock

[Base].[Memorandum items]
 [Amount type].[Total risk exposure amount]
 [Main category].[All assets, All Off balance sheet items, Derivatives, Short positions, Debt securities issued, Deposits]
 [Related parties/Relationships].[Regulated entities within the scope of prudential consolidation]
 [Type of risk].[Credit; counterparty credit; dilution risks, free deliveries and settlement/delivery risk]
 [Entity code].[Typed]

Sheet	000	Row	999	Column	080	Data Typ	Monetary	Period Type	Stock

[Base].[Memorandum items]
 [Amount type].[Total risk exposure amount]
 [Main category].[All assets, all liabilities, all off balance sheet items]
 [Related parties/Relationships].[Regulated entities within the scope of prudential consolidation]
 [Type of risk].[Position, fx and commodities risks]
 [Entity code].[Typed]

Sheet	000	Row	999	Column	090	Data Typ	Monetary	Period Type	Stock

[Base].[Memorandum items]
 [Amount type].[Total risk exposure amount]
 [Main category].[Relevant indicator OPR, Loan and advances]
 [Related parties/Relationships].[Regulated entities within the scope of prudential consolidation]
 [Type of risk].[Operational risk]
 [Entity code].[Typed]

Sheet	000	Row	999	Column	100	Data Typ	Monetary	Period Type	Stock

[Base].[Memorandum items]
 [Amount type].[Total risk exposure amount]
 [Main category].[Other and transitional risk exposures]
 [Related parties/Relationships].[Regulated entities within the scope of prudential consolidation]
 [Entity code].[Typed]

Sheet	000	Row	999	Column	110	Data Typ	Monetary	Period Type	Stock

[Base].[Memorandum items]
 [Amount type].[Total risk exposure amount]
 [Main category].[All exposures]
 [Related parties/Relationships].[Regulated entities within the scope of prudential consolidation]
 [Entity code].[Typed]

Sheet	000	Row	999	Column	120	Data Typ	Monetary	Period Type	Stock

[Base].[Memorandum items]
 [Amount type].[Computable amount - Individual basis]
 [Main category].[Own funds Items]

Template GS

[Related parties/Relationships].[Entities within the scope of prudential consolidation]

[Entity code].[Typed]

Sheet	000	Row	999	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Qualifying amount]

[Main category].[Own funds Items]

[Related parties/Relationships].[Entities within the scope of prudential consolidation]

[Entity code].[Typed]

Sheet	000	Row	999	Column	140	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Computable amount - Individual basis]

[Main category].[T1 Capital items]

[Related parties/Relationships].[Entities within the scope of prudential consolidation]

[Entity code].[Typed]

Sheet	000	Row	999	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Qualifying amount]

[Main category].[T1 Capital items]

[Related parties/Relationships].[Entities within the scope of prudential consolidation]

[Entity code].[Typed]

Sheet	000	Row	999	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Computable amount - Individual basis]

[Main category].[CET1 Capital Items]

[Related parties/Relationships].[Entities within the scope of prudential consolidation]

[Entity code].[Typed]

Sheet	000	Row	999	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Qualifying amount]

[Main category].[CET1 Capital Items]

[Related parties/Relationships].[Entities within the scope of prudential consolidation]

[Entity code].[Typed]

Sheet	000	Row	999	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Computable amount - Individual basis]

[Main category].[AT1 Capital Items]

[Related parties/Relationships].[Entities within the scope of prudential consolidation]

[Entity code].[Typed]

Sheet	000	Row	999	Column	190	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Qualifying amount]

[Main category].[AT1 Capital Items]

Template GS

[Related parties/Relationships].[Entities within the scope of prudential consolidation]

[Entity code].[Typed]

Sheet	000	Row	999	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Computable amount - Individual basis]

[Main category].[T2 Capital Items]

[Related parties/Relationships].[Entities within the scope of prudential consolidation]

[Entity code].[Typed]

Sheet	000	Row	999	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Qualifying amount]

[Main category].[T2 Capital Items]

[Related parties/Relationships].[Entities within the scope of prudential consolidation]

[Entity code].[Typed]

Sheet	000	Row	999	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk exposure amount contribution to the group]

[Main category].[All assets, All Off balance sheet items, Derivatives, Short positions, Debt securities issued, Deposits]

[Related parties/Relationships].[Entities within the scope of prudential consolidation]

[Type of risk].[Credit; counterparty credit; dilution risks, free deliveries and settlement/delivery risk]

[Entity code].[Typed]

Sheet	000	Row	999	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk exposure amount contribution to the group]

[Main category].[All assets, all liabilities, all off balance sheet items]

[Related parties/Relationships].[Entities within the scope of prudential consolidation]

[Type of risk].[Position, fx and commodities risks]

[Entity code].[Typed]

Sheet	000	Row	999	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk exposure amount contribution to the group]

[Main category].[Relevant indicator OPR, Loan and advances]

[Related parties/Relationships].[Entities within the scope of prudential consolidation]

[Type of risk].[Operational risk]

[Entity code].[Typed]

Sheet	000	Row	999	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk exposure amount contribution to the group]

[Main category].[Other and transitional risk exposures]

[Related parties/Relationships].[Entities within the scope of prudential consolidation]

[Entity code].[Typed]

Sheet	000	Row	999	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template GS

[Base].[Exposures]

[Amount type].[Total risk exposure amount contribution to the group]

[Main category].[All exposures]

[Related parties/Relationships].[Entities within the scope of prudential consolidation]

[Entity code].[Typed]

Sheet	000	Row	999	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Eligible minority interest, Instruments issued by subsidiaries that are given recognition in own funds]

[Related parties/Relationships].[Entities within the scope of prudential consolidation]

[Eligibility for own funds of the main category].[Eligible as own funds]

[Entity code].[Typed]

Sheet	000	Row	999	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Eligible minority interest, Instruments issued by subsidiaries that are given recognition in own funds]

[Related parties/Relationships].[Entities within the scope of prudential consolidation]

[Eligibility for own funds of the main category].[Eligible as T1 Capital]

[Entity code].[Typed]

Sheet	000	Row	999	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Eligible minority interest]

[Related parties/Relationships].[Entities within the scope of prudential consolidation]

[Entity code].[Typed]

Sheet	000	Row	999	Column	300	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Instruments issued by subsidiaries that are given recognition in own funds]

[Related parties/Relationships].[Entities within the scope of prudential consolidation]

[Eligibility for own funds of the main category].[Eligible as AT1 Capital]

[Entity code].[Typed]

Sheet	000	Row	999	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Computable amount]

[Main category].[Instruments issued by subsidiaries that are given recognition in own funds]

[Related parties/Relationships].[Entities within the scope of prudential consolidation]

[Eligibility for own funds of the main category].[Eligible as T2 Capital]

[Entity code].[Typed]

Sheet	000	Row	999	Column	320	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Capital conservation buffer]

[Main category].[Capital buffer]

Template GS

[Related parties/Relationships].[Regulated entities within the scope of prudential consolidation]

[Entity code].[Typed]

Sheet	000	Row	999	Column	330	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Specific countercyclical capital buffer]

[Main category].[Capital buffer]

[Related parties/Relationships].[Regulated entities within the scope of prudential consolidation]

[Entity code].[Typed]

Sheet	000	Row	999	Column	340	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Combined buffer]

[Main category].[Capital buffer]

[Related parties/Relationships].[Regulated entities within the scope of prudential consolidation]

[Entity code].[Typed]

Template LE

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [Exposure value]]
 [Main category].[Other Commitments given]
 [Entity code].[Typed]
 [CRM Effects/Collateral].[CRM techniques substitution effect]

Sheet 000 Row 999 Column 310 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [Exposure value]]
 [Main category].[Instruments subject to Large exposures regime]
 [Entity code].[Typed]
 [CRM Effects/Collateral].[Funded credit protection with effects other than substitution [LE]]

Sheet 000 Row 999 Column 320 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CRM substitution effects Outflows [Exposure value]]
 [Main category].[Instruments subject to Large exposures regime]
 [Entity code].[Typed]
 [CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect [LE]]

Sheet 000 Row 999 Column 330 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Amounts exempted from the LE regime]
 [Main category].[Instruments subject to Large exposures regime]
 [Entity code].[Typed]

Sheet 000 Row 999 Column 340 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[LE Exposure value after application of exemptions and CRM]
 [Main category].[Instruments subject to Large exposures regime]
 [Entity code].[Typed]

Sheet 000 Row 999 Column 350 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[LE Exposure value after application of exemptions and CRM]
 [Main category].[Instruments subject to Large exposures regime]
 [Prudential portfolio].[Banking book]
 [Entity code].[Typed]

Sheet 000 Row 999 Column 360 Data Typ Percentage Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Share of eligible capital]
 [Main category].[Instruments subject to Large exposures regime]
 [Entity code].[Typed]

Sheet 000 Row 999 Column 370 Data Typ Integer Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Number of breaches during reporting period]
 [Main category].[Instruments subject to Large exposures regime]

Template LE

[Entity code].[Typed]

Template LE 2

Sheet 000 Row 999 Column 070 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[LE Original exposure]
[Main category].[Instruments subject to Large exposures regime]
[Entity code].[Typed]
[Individual entity code].[Typed]

Sheet 000 Row 999 Column 080 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[LE Original exposure]
[Main category].[Instruments subject to Large exposures regime]
[Impairment status].[Defaulted]
[Entity code].[Typed]
[Individual entity code].[Typed]

Sheet 000 Row 999 Column 090 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[LE Original exposure]
[Main category].[Debt securities, Loans and advances]
[Entity code].[Typed]
[Individual entity code].[Typed]

Sheet 000 Row 999 Column 100 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[LE Original exposure]
[Main category].[Equity instruments]
[Entity code].[Typed]
[Individual entity code].[Typed]

Sheet 000 Row 999 Column 110 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[LE Original exposure]
[Main category].[Derivatives]
[Entity code].[Typed]
[Individual entity code].[Typed]

Sheet 000 Row 999 Column 120 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[LE Original exposure]
[Main category].[Loan commitments given]
[Entity code].[Typed]
[Individual entity code].[Typed]

Sheet 000 Row 999 Column 130 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[LE Original exposure]
[Main category].[Financial guarantees given]
[Entity code].[Typed]

Template LE 2

[Individual entity code].[Typed]

Sheet	000	Row	999	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[LE Original exposure]

[Main category].[Other Commitments given]

[Entity code].[Typed]

[Individual entity code].[Typed]

Sheet	000	Row	999	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [LE original exposure]]

[Main category].[Debt securities, Loans and advances]

[Entity code].[Typed]

[Individual entity code].[Typed]

Sheet	000	Row	999	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [LE original exposure]]

[Main category].[Derivatives]

[Entity code].[Typed]

[Individual entity code].[Typed]

Sheet	000	Row	999	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [LE original exposure]]

[Main category].[Loan commitments given]

[Entity code].[Typed]

[Individual entity code].[Typed]

Sheet	000	Row	999	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [LE original exposure]]

[Main category].[Financial guarantees given]

[Entity code].[Typed]

[Individual entity code].[Typed]

Sheet	000	Row	999	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Inflows [LE original exposure]]

[Main category].[Other Commitments given]

[Entity code].[Typed]

[Individual entity code].[Typed]

Sheet	000	Row	999	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[LE Original exposure]

[Main category].[Schemes subject to look-through]

[Entity code].[Typed]

Template LE 2

[Individual entity code].[Typed]

Sheet	000	Row	999	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value adjustments and provision associated with the original exposure]

[Main category].[Instruments subject to Large exposures regime]

[Entity code].[Typed]

[Individual entity code].[Typed]

Sheet	000	Row	999	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Exposures deducted from own funds]

[Main category].[Instruments subject to Large exposures regime]

[Entity code].[Typed]

[Individual entity code].[Typed]

Sheet	000	Row	999	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[LE Exposure value before application of exemptions and CRM]

[Main category].[Instruments subject to Large exposures regime]

[Entity code].[Typed]

[Individual entity code].[Typed]

Sheet	000	Row	999	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[LE Exposure value before application of exemptions and CRM]

[Main category].[Instruments subject to Large exposures regime]

[Prudential portfolio].[Banking book]

[Entity code].[Typed]

[Individual entity code].[Typed]

Sheet	000	Row	999	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[LE Percentage against capital before application of exemptions and CRM]

[Main category].[Instruments subject to Large exposures regime]

[Entity code].[Typed]

[Individual entity code].[Typed]

Sheet	000	Row	999	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [Exposure value]]

[Main category].[Debt securities, Loans and advances]

[Entity code].[Typed]

[CRM Effects/Collateral].[CRM techniques substitution effect]

[Individual entity code].[Typed]

Sheet	000	Row	999	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CRM substitution effects Outflows [Exposure value]]

Template LE 2

[Main category].[Derivatives]
[Entity code].[Typed]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Individual entity code].[Typed]

Sheet	000	Row	999	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [Exposure value]]
[Main category].[Loan commitments given]
[Entity code].[Typed]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Individual entity code].[Typed]

Sheet	000	Row	999	Column	290	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [Exposure value]]
[Main category].[Financial guarantees given]
[Entity code].[Typed]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Individual entity code].[Typed]

Sheet	000	Row	999	Column	300	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [Exposure value]]
[Main category].[Other Commitments given]
[Entity code].[Typed]
[CRM Effects/Collateral].[CRM techniques substitution effect]
[Individual entity code].[Typed]

Sheet	000	Row	999	Column	310	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [Exposure value]]
[Main category].[Instruments subject to Large exposures regime]
[Entity code].[Typed]
[CRM Effects/Collateral].[Funded credit protection with effects other than substitution [LE]]
[Individual entity code].[Typed]

Sheet	000	Row	999	Column	320	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CRM substitution effects Outflows [Exposure value]]
[Main category].[Instruments subject to Large exposures regime]
[Entity code].[Typed]
[CRM Effects/Collateral].[CRM techniques Exposure value adjustment effect [LE]]
[Individual entity code].[Typed]

Sheet	000	Row	999	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Amounts exempted from the LE regime]
[Main category].[Instruments subject to Large exposures regime]

Template LE 2

[Entity code].[Typed]

[Individual entity code].[Typed]

Sheet	000	Row	999	Column	340	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[LE Exposure value after application of exemptions and CRM]

[Main category].[Instruments subject to Large exposures regime]

[Entity code].[Typed]

[Individual entity code].[Typed]

Sheet	000	Row	999	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[LE Exposure value after application of exemptions and CRM]

[Main category].[Instruments subject to Large exposures regime]

[Prudential portfolio].[Banking book]

[Entity code].[Typed]

[Individual entity code].[Typed]

Sheet	000	Row	999	Column	360	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Share of eligible capital]

[Main category].[Instruments subject to Large exposures regime]

[Entity code].[Typed]

[Individual entity code].[Typed]

Template LE limits

Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Applicable limit for non institutions]

[Main category].[Eligible capital for the purposes of qualifying holdings outside the financial sector and large exposures]

Sheet	000	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Applicable limit for institutions]

[Main category].[Eligible capital for the purposes of qualifying holdings outside the financial sector and large exposures]

Sheet	000	Row	030	Column	010	Data Typ	Percentage	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Applicable limit for institutions]

[Main category].[Eligible capital for the purposes of qualifying holdings outside the financial sector and large exposures]

Template MKR IM 1

Sheet	000	Row	010	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Carrying amount]
[Main category].[Total instruments that may be subject to MKR under IM approach]
[Type of risk].[MKR]
[Prudential portfolio].[Banking and trading book]
[Approach].[IM approaches for MKR]
[Positions in the instrument].[Gross MKR IM long positions]

Sheet	000	Row	010	Column	021	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Carrying amount]
[Main category].[Total instruments that may be subject to MKR under IM approach]
[Type of risk].[MKR]
[Prudential portfolio].[Banking and trading book]
[Approach].[IM approaches for MKR]
[Positions in the instrument].[Gross MKR IM short positions]

Sheet	000	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Adjusted VaR]
[Main category].[Total instruments that may be subject to MKR under IM approach]
[Type of risk].[MKR]
[Prudential portfolio].[Banking and trading book]
[Approach].[IM approaches for MKR]

Sheet	000	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Previous day VaR]
[Main category].[Total instruments that may be subject to MKR under IM approach]
[Type of risk].[MKR]
[Prudential portfolio].[Banking and trading book]
[Approach].[IM approaches for MKR]

Sheet	000	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Adjusted stressed VaR]
[Main category].[Total instruments that may be subject to MKR under IM approach]
[Type of risk].[MKR]
[Prudential portfolio].[Banking and trading book]
[Approach].[IM approaches for MKR]

Sheet	000	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Latest available Stressed VaR]
[Main category].[Total instruments that may be subject to MKR under IM approach]
[Type of risk].[MKR]
[Prudential portfolio].[Banking and trading book]

Template MKR IM 1

[Approach].[IM approaches for MKR]

Sheet	000	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Average incremental default and migration risk capital charge]

[Main category].[Total instruments that may be subject to MKR under IM approach]

[Type of risk].[MKR]

[Prudential portfolio].[Banking and trading book]

[Approach].[IM approaches for MKR]

Sheet	000	Row	010	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Incremental default and migration risk capital charge last measure]

[Main category].[Total instruments that may be subject to MKR under IM approach]

[Type of risk].[MKR]

[Prudential portfolio].[Banking and trading book]

[Approach].[IM approaches for MKR]

Sheet	000	Row	010	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[All price risks capital charge for CTP Floor]

[Main category].[Total instruments that may be subject to MKR under IM approach]

[Type of risk].[MKR]

[Prudential portfolio].[Banking and trading book]

[Approach].[IM approaches for MKR]

Sheet	000	Row	010	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[All price risks capital charge for CTP 12 weeks average]

[Main category].[Total instruments that may be subject to MKR under IM approach]

[Type of risk].[MKR]

[Prudential portfolio].[Banking and trading book]

[Approach].[IM approaches for MKR]

Sheet	000	Row	010	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[All price risks capital charge for CTP Last measure]

[Main category].[Total instruments that may be subject to MKR under IM approach]

[Type of risk].[MKR]

[Prudential portfolio].[Banking and trading book]

[Approach].[IM approaches for MKR]

Sheet	000	Row	010	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Capital requirements]

[Main category].[Total instruments that may be subject to MKR under IM approach]

[Type of risk].[MKR]

[Prudential portfolio].[Banking and trading book]

[Approach].[IM approaches for MKR]

Template MKR IM 1

Sheet	000	Row	010	Column	130	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	010	Column	140	Data Typ	Integer	Period Type	Stock
Sheet	000	Row	010	Column	150	Data Typ	Percentage	Period Type	Stock
Sheet	000	Row	010	Column	160	Data Typ	Percentage	Period Type	Stock
Sheet	000	Row	010	Column	170	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	010	Column	180	Data Typ	Monetary	Period Type	Stock

Template MKR IM 1

Sheet 000 Row 020 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Adjusted VaR]
[Main category].[Financial instruments which can be subject to TDI market risk requirements under IM approach]
[Type of risk].[MKR TDI risk]
[Prudential portfolio].[Trading book]
[Approach].[IM approaches for MKR]

Sheet 000 Row 020 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Previous day VaR]
[Main category].[Financial instruments which can be subject to TDI market risk requirements under IM approach]
[Type of risk].[MKR TDI risk]
[Prudential portfolio].[Trading book]
[Approach].[IM approaches for MKR]

Sheet 000 Row 020 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Adjusted stressed VaR]
[Main category].[Financial instruments which can be subject to TDI market risk requirements under IM approach]
[Type of risk].[MKR TDI risk]
[Prudential portfolio].[Trading book]
[Approach].[IM approaches for MKR]

Sheet 000 Row 020 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Latest available Stressed VaR]
[Main category].[Financial instruments which can be subject to TDI market risk requirements under IM approach]
[Type of risk].[MKR TDI risk]
[Prudential portfolio].[Trading book]
[Approach].[IM approaches for MKR]

Sheet 000 Row 030 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Adjusted VaR]
[Main category].[Financial instruments which can be subject to TDI market risk requirements under IM approach]
[Type of risk].[MKR TDI General risk]
[Prudential portfolio].[Trading book]
[Approach].[IM approaches for MKR]

Sheet 000 Row 030 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Previous day VaR]
[Main category].[Financial instruments which can be subject to TDI market risk requirements under IM approach]
[Type of risk].[MKR TDI General risk]
[Prudential portfolio].[Trading book]
[Approach].[IM approaches for MKR]

Template MKR IM 1

Sheet	000	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	040	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	040	Column	021	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	050	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	050	Column	021	Data Typ	Monetary	Period Type	Stock

Template MKR IM 1

[Prudential portfolio].[Trading book]
[Approach].[IM approaches for MKR]
[Positions in the instrument].[Gross MKR IM short positions]

Sheet	000	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Adjusted VaR]
[Main category].[Financial instruments which can be subject to TDI market risk requirements under IM approach]
[Type of risk].[MKR TDI Specific risk]
[Prudential portfolio].[Trading book]
[Approach].[IM approaches for MKR]

Sheet	000	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Previous day VaR]
[Main category].[Financial instruments which can be subject to TDI market risk requirements under IM approach]
[Type of risk].[MKR TDI Specific risk]
[Prudential portfolio].[Trading book]
[Approach].[IM approaches for MKR]

Sheet	000	Row	060	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Adjusted stressed VaR]
[Main category].[Financial instruments which can be subject to TDI market risk requirements under IM approach]
[Type of risk].[MKR TDI Specific risk]
[Prudential portfolio].[Trading book]
[Approach].[IM approaches for MKR]

Sheet	000	Row	060	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Latest available Stressed VaR]
[Main category].[Financial instruments which can be subject to TDI market risk requirements under IM approach]
[Type of risk].[MKR TDI Specific risk]
[Prudential portfolio].[Trading book]
[Approach].[IM approaches for MKR]

Sheet	000	Row	070	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Adjusted VaR]
[Main category].[Financial instruments which can be subject to EQU market risk requirements under IM approach]
[Type of risk].[MKR EQU risk]
[Prudential portfolio].[Trading book]
[Approach].[IM approaches for MKR]

Sheet	000	Row	070	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Previous day VaR]
[Main category].[Financial instruments which can be subject to EQU market risk requirements under IM approach]
[Type of risk].[MKR EQU risk]

Template MKR IM 1

[Prudential portfolio].[Trading book]
[Approach].[IM approaches for MKR]

Sheet	000	Row	070	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Adjusted stressed VaR]
[Main category].[Financial instruments which can be subject to EQU market risk requirements under IM approach]
[Type of risk].[MKR EQU risk]
[Prudential portfolio].[Trading book]
[Approach].[IM approaches for MKR]

Sheet	000	Row	070	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Latest available Stressed VaR]
[Main category].[Financial instruments which can be subject to EQU market risk requirements under IM approach]
[Type of risk].[MKR EQU risk]
[Prudential portfolio].[Trading book]
[Approach].[IM approaches for MKR]

Sheet	000	Row	080	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Adjusted VaR]
[Main category].[Financial instruments which can be subject to EQU market risk requirements under IM approach]
[Type of risk].[MKR EQU General risk]
[Prudential portfolio].[Trading book]
[Approach].[IM approaches for MKR]

Sheet	000	Row	080	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Previous day VaR]
[Main category].[Financial instruments which can be subject to EQU market risk requirements under IM approach]
[Type of risk].[MKR EQU General risk]
[Prudential portfolio].[Trading book]
[Approach].[IM approaches for MKR]

Sheet	000	Row	080	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Adjusted stressed VaR]
[Main category].[Financial instruments which can be subject to EQU market risk requirements under IM approach]
[Type of risk].[MKR EQU General risk]
[Prudential portfolio].[Trading book]
[Approach].[IM approaches for MKR]

Sheet	000	Row	080	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Latest available Stressed VaR]
[Main category].[Financial instruments which can be subject to EQU market risk requirements under IM approach]
[Type of risk].[MKR EQU General risk]
[Prudential portfolio].[Trading book]

Template MKR IM 1

[Approach].[IM approaches for MKR]

Sheet	000	Row	090	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Carrying amount]

[Main category].[Derivatives which can be subject to EQU market risk requirements under IM approach]

[Type of risk].[MKR EQU General risk]

[Prudential portfolio].[Trading book]

[Approach].[IM approaches for MKR]

[Positions in the instrument].[Gross MKR IM long positions]

Sheet	000	Row	090	Column	021	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Carrying amount]

[Main category].[Derivatives which can be subject to EQU market risk requirements under IM approach]

[Type of risk].[MKR EQU General risk]

[Prudential portfolio].[Trading book]

[Approach].[IM approaches for MKR]

[Positions in the instrument].[Gross MKR IM short positions]

Sheet	000	Row	100	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Carrying amount]

[Main category].[Financial instruments other than derivatives which can be subject to TDI market risk requirements under IM approach]

[Type of risk].[MKR EQU General risk]

[Prudential portfolio].[Trading book]

[Approach].[IM approaches for MKR]

[Positions in the instrument].[Gross MKR IM long positions]

Sheet	000	Row	100	Column	021	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Carrying amount]

[Main category].[Financial instruments other than derivatives which can be subject to TDI market risk requirements under IM approach]

[Type of risk].[MKR EQU General risk]

[Prudential portfolio].[Trading book]

[Approach].[IM approaches for MKR]

[Positions in the instrument].[Gross MKR IM short positions]

Sheet	000	Row	110	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Adjusted VaR]

[Main category].[Financial instruments which can be subject to EQU market risk requirements under IM approach]

[Type of risk].[MKR EQU Specific risk]

[Prudential portfolio].[Trading book]

[Approach].[IM approaches for MKR]

Sheet	000	Row	110	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Previous day VaR]

Template MKR IM 1

[Main category].[Financial instruments which can be subject to EQU market risk requirements under IM approach]

[Type of risk].[MKR EQU Specific risk]

[Prudential portfolio].[Trading book]

[Approach].[IM approaches for MKR]

Sheet	000	Row	110	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Adjusted stressed VaR]

[Main category].[Financial instruments which can be subject to EQU market risk requirements under IM approach]

[Type of risk].[MKR EQU Specific risk]

[Prudential portfolio].[Trading book]

[Approach].[IM approaches for MKR]

Sheet	000	Row	110	Column	060	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Latest available Stressed VaR]

[Main category].[Financial instruments which can be subject to EQU market risk requirements under IM approach]

[Type of risk].[MKR EQU Specific risk]

[Prudential portfolio].[Trading book]

[Approach].[IM approaches for MKR]

Sheet	000	Row	120	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Adjusted VaR]

[Main category].[Financial instruments which can be subject to FX market risk requirements under IM approach]

[Type of risk].[MKR FX risk]

[Prudential portfolio].[Banking and trading book]

[Approach].[IM approaches for MKR]

Sheet	000	Row	120	Column	040	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Previous day VaR]

[Main category].[Financial instruments which can be subject to FX market risk requirements under IM approach]

[Type of risk].[MKR FX risk]

[Prudential portfolio].[Banking and trading book]

[Approach].[IM approaches for MKR]

Sheet	000	Row	120	Column	050	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Adjusted stressed VaR]

[Main category].[Financial instruments which can be subject to FX market risk requirements under IM approach]

[Type of risk].[MKR FX risk]

[Prudential portfolio].[Banking and trading book]

[Approach].[IM approaches for MKR]

Sheet	000	Row	120	Column	060	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Latest available Stressed VaR]

[Main category].[Financial instruments which can be subject to FX market risk requirements under IM approach]

Template MKR IM 1

[Type of risk].[MKR FX risk]
[Prudential portfolio].[Banking and trading book]
[Approach].[IM approaches for MKR]

Sheet	000	Row	130	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Carrying amount]
[Main category].[Derivatives]
[Type of risk].[MKR FX risk]
[Prudential portfolio].[Banking and trading book]
[Approach].[IM approaches for MKR]
[Positions in the instrument].[Gross MKR IM long positions]

Sheet	000	Row	130	Column	021	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Carrying amount]
[Main category].[Derivatives]
[Type of risk].[MKR FX risk]
[Prudential portfolio].[Banking and trading book]
[Approach].[IM approaches for MKR]
[Positions in the instrument].[Gross MKR IM short positions]

Sheet	000	Row	140	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Carrying amount]
[Main category].[Assets and liabilities other than derivatives]
[Type of risk].[MKR FX risk]
[Prudential portfolio].[Banking and trading book]
[Approach].[IM approaches for MKR]
[Positions in the instrument].[Gross MKR IM long positions]

Sheet	000	Row	140	Column	021	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Carrying amount]
[Main category].[Assets and liabilities other than derivatives]
[Type of risk].[MKR FX risk]
[Prudential portfolio].[Banking and trading book]
[Approach].[IM approaches for MKR]
[Positions in the instrument].[Gross MKR IM short positions]

Sheet	000	Row	150	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Carrying amount]
[Main category].[Off-balance sheet financial instruments]
[Type of risk].[MKR FX risk]
[Prudential portfolio].[Banking and trading book]
[Approach].[IM approaches for MKR]
[Positions in the instrument].[Gross MKR IM long positions]

Template MKR IM 1

Sheet 000 Row 150 Column 021 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Carrying amount]
[Main category].[Off-balance sheet financial instruments]
[Type of risk].[MKR FX risk]
[Prudential portfolio].[Banking and trading book]
[Approach].[IM approaches for MKR]
[Positions in the instrument].[Gross MKR IM short positions]

Sheet 000 Row 160 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Adjusted VaR]
[Main category].[Financial instruments which can be subject to COM market risk requirements under IM approach]
[Type of risk].[MKR COM risk]
[Prudential portfolio].[Banking and trading book]
[Approach].[IM approaches for MKR]

Sheet 000 Row 160 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Previous day VaR]
[Main category].[Financial instruments which can be subject to COM market risk requirements under IM approach]
[Type of risk].[MKR COM risk]
[Prudential portfolio].[Banking and trading book]
[Approach].[IM approaches for MKR]

Sheet 000 Row 160 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Adjusted stressed VaR]
[Main category].[Financial instruments which can be subject to COM market risk requirements under IM approach]
[Type of risk].[MKR COM risk]
[Prudential portfolio].[Banking and trading book]
[Approach].[IM approaches for MKR]

Sheet 000 Row 160 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Latest available Stressed VaR]
[Main category].[Financial instruments which can be subject to COM market risk requirements under IM approach]
[Type of risk].[MKR COM risk]
[Prudential portfolio].[Banking and trading book]
[Approach].[IM approaches for MKR]

Sheet 000 Row 170 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Adjusted VaR]
[Main category].[Financial instruments which can be subject to TDI and EQU market risk requirements under IM approach]
[Type of risk].[TDI and EQU General risk]
[Prudential portfolio].[Trading book]
[Approach].[IM approaches for MKR]

Template MKR IM 1

Sheet 000 Row 170 Column 040 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Previous day VaR]
[Main category].[Financial instruments which can be subject to TDI and EQU market risk requirements under IM approach]
[Type of risk].[TDI and EQU General risk]
[Prudential portfolio].[Trading book]
[Approach].[IM approaches for MKR]

Sheet 000 Row 170 Column 050 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Adjusted stressed VaR]
[Main category].[Financial instruments which can be subject to TDI and EQU market risk requirements under IM approach]
[Type of risk].[TDI and EQU General risk]
[Prudential portfolio].[Trading book]
[Approach].[IM approaches for MKR]

Sheet 000 Row 170 Column 060 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Latest available Stressed VaR]
[Main category].[Financial instruments which can be subject to TDI and EQU market risk requirements under IM approach]
[Type of risk].[TDI and EQU General risk]
[Prudential portfolio].[Trading book]
[Approach].[IM approaches for MKR]

Sheet 000 Row 180 Column 030 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Adjusted VaR]
[Main category].[Financial instruments which can be subject to TDI and EQU market risk requirements under IM approach]
[Type of risk].[TDI and EQU Specific risk]
[Prudential portfolio].[Trading book]
[Approach].[IM approaches for MKR]

Sheet 000 Row 180 Column 040 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Previous day VaR]
[Main category].[Financial instruments which can be subject to TDI and EQU market risk requirements under IM approach]
[Type of risk].[TDI and EQU Specific risk]
[Prudential portfolio].[Trading book]
[Approach].[IM approaches for MKR]

Sheet 000 Row 180 Column 050 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Adjusted stressed VaR]
[Main category].[Financial instruments which can be subject to TDI and EQU market risk requirements under IM approach]
[Type of risk].[TDI and EQU Specific risk]
[Prudential portfolio].[Trading book]
[Approach].[IM approaches for MKR]

Template MKR IM 1

Sheet	000	Row	180	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Latest available Stressed VaR]

[Main category].[Financial instruments which can be subject to TDI and EQU market risk requirements under IM approach]

[Type of risk].[TDI and EQU Specific risk]

[Prudential portfolio].[Trading book]

[Approach].[IM approaches for MKR]

Template MKR IM 2

[Approach].[IM approaches for MKR]

[Currency of the exposure].[Typed]

Sheet	000	Row	999	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Incremental default and migration risk capital charge last measure]

[Main category].[Total instruments that may be subject to MKR under IM approach]

[Approach].[IM approaches for MKR]

[Currency of the exposure].[Typed]

Sheet	000	Row	999	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[All price risks capital charge for CTP Floor]

[Main category].[Total instruments that may be subject to MKR under IM approach]

[Approach].[IM approaches for MKR]

[Currency of the exposure].[Typed]

Sheet	000	Row	999	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[All price risks capital charge for CTP 12 weeks average]

[Main category].[Total instruments that may be subject to MKR under IM approach]

[Approach].[IM approaches for MKR]

[Currency of the exposure].[Typed]

Sheet	000	Row	999	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[All price risks capital charge for CTP Last measure]

[Main category].[Total instruments that may be subject to MKR under IM approach]

[Approach].[IM approaches for MKR]

[Currency of the exposure].[Typed]

Sheet	000	Row	999	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Capital requirements]

[Main category].[Total instruments that may be subject to MKR under IM approach]

[Approach].[IM approaches for MKR]

[Currency of the exposure].[Typed]

Sheet	000	Row	999	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk exposure amount]

[Main category].[Total instruments that may be subject to MKR under IM approach]

[Approach].[IM approaches for MKR]

[Currency of the exposure].[Typed]

Sheet	000	Row	999	Column	140	Data Typ	Integer	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Number of overshootings]

[Main category].[Total instruments that may be subject to MKR under IM approach]

Template MKR IM 2

[Approach].[IM approaches for MKR]

[Currency of the exposure].[Typed]

Sheet	000	Row	999	Column	150	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]

[Amount type].[VaR Multiplication factor]

[Main category].[Total instruments that may be subject to MKR under IM approach]

[Approach].[IM approaches for MKR]

[Currency of the exposure].[Typed]

Sheet	000	Row	999	Column	160	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]

[Amount type].[SVaR Multiplication factor]

[Main category].[Total instruments that may be subject to MKR under IM approach]

[Approach].[IM approaches for MKR]

[Currency of the exposure].[Typed]

Sheet	000	Row	999	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Assumed charge for CTP floor - weighted net long positions after cap]

[Main category].[Total instruments that may be subject to MKR under IM approach]

[Approach].[IM approaches for MKR]

[Currency of the exposure].[Typed]

Sheet	000	Row	999	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Assumed charge for CTP floor - weighted net short positions after cap]

[Main category].[Total instruments that may be subject to MKR under IM approach]

[Approach].[IM approaches for MKR]

[Currency of the exposure].[Typed]

Template MKR SA COM

Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock

Template MKR SA COM

[Main category].[Financial instruments which can be subject to COM market risk requirements under SA approach]

[Type of risk].[MKR COM risk]

[Prudential portfolio].[Banking and trading book]

[Approach].[Standardised approaches for MKR COM]

Sheet	000	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk exposure amount]

[Main category].[Financial instruments which can be subject to COM market risk requirements under SA approach]

[Type of risk].[MKR COM risk]

[Prudential portfolio].[Banking and trading book]

[Approach].[Standardised approaches for MKR COM]

Sheet	000	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Financial instruments which can be subject to COM market risk requirements under SA Approach- Precious metals except gold un

[Type of risk].[MKR COM risk]

[Prudential portfolio].[Banking and trading book]

[Approach].[Standardised approaches for MKR COM]

[Positions in the instrument].[Gross MKR COM long positions]

Sheet	000	Row	020	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Financial instruments which can be subject to COM market risk requirements under SA Approach- Precious metals except gold un

[Type of risk].[MKR COM risk]

[Prudential portfolio].[Banking and trading book]

[Approach].[Standardised approaches for MKR COM]

[Positions in the instrument].[Gross MKR COM short positions]

Sheet	000	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Financial instruments which can be subject to COM market risk requirements under SA Approach- Precious metals except gold un

[Type of risk].[MKR COM risk]

[Prudential portfolio].[Banking and trading book]

[Approach].[Standardised approaches for MKR COM]

[Positions in the instrument].[Net MKR COM long positions]

Sheet	000	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Financial instruments which can be subject to COM market risk requirements under SA Approach- Precious metals except gold un

[Type of risk].[MKR COM risk]

[Prudential portfolio].[Banking and trading book]

[Approach].[Standardised approaches for MKR COM]

[Positions in the instrument].[Net MKR COM short positions]

Template MKR SA COM

Sheet	000	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock

Template MKR SA COM

[Type of risk].[MKR COM risk]
 [Prudential portfolio].[Banking and trading book]
 [Approach].[Standardised approaches for MKR COM]
 [Positions in the instrument].[Net MKR COM short positions]

Sheet	000	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Financial instruments which can be subject to COM market risk requirements under SA Approach-Base metals underlying]
 [Type of risk].[MKR COM risk]
 [Prudential portfolio].[Banking and trading book]
 [Approach].[Standardised approaches for MKR COM]
 [Positions in the instrument].[Net positions subject to capital charge]

Sheet	000	Row	030	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Capital requirements]
 [Main category].[Financial instruments which can be subject to COM market risk requirements under SA Approach-Base metals underlying]
 [Type of risk].[MKR COM risk]
 [Prudential portfolio].[Banking and trading book]
 [Approach].[Standardised approaches for MKR COM]

Sheet	000	Row	040	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Financial instruments which can be subject to COM market risk requirements under SA Approach-Agricultural products (softs) und]
 [Type of risk].[MKR COM risk]
 [Prudential portfolio].[Banking and trading book]
 [Approach].[Standardised approaches for MKR COM]
 [Positions in the instrument].[Gross MKR COM long positions]

Sheet	000	Row	040	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Financial instruments which can be subject to COM market risk requirements under SA Approach-Agricultural products (softs) und]
 [Type of risk].[MKR COM risk]
 [Prudential portfolio].[Banking and trading book]
 [Approach].[Standardised approaches for MKR COM]
 [Positions in the instrument].[Gross MKR COM short positions]

Sheet	000	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Financial instruments which can be subject to COM market risk requirements under SA Approach-Agricultural products (softs) und]
 [Type of risk].[MKR COM risk]
 [Prudential portfolio].[Banking and trading book]
 [Approach].[Standardised approaches for MKR COM]
 [Positions in the instrument].[Net MKR COM long positions]

Template MKR SA COM

Sheet	000	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	040	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	040	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	050	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	050	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock

Template MKR SA COM

[Type of risk].[MKR COM risk]
 [Prudential portfolio].[Banking and trading book]
 [Approach].[Standardised approaches for MKR COM]
 [Positions in the instrument].[Net MKR COM long positions]

Sheet	000	Row	050	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Financial instruments which can be subject to COM market risk requirements under SA Approach-Other than precious metals, bas
 [Type of risk].[MKR COM risk]
 [Prudential portfolio].[Banking and trading book]
 [Approach].[Standardised approaches for MKR COM]
 [Positions in the instrument].[Net MKR COM short positions]

Sheet	000	Row	050	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Financial instruments which can be subject to COM market risk requirements under SA Approach-Other than precious metals, bas
 [Type of risk].[MKR COM risk]
 [Prudential portfolio].[Banking and trading book]
 [Approach].[Standardised approaches for MKR COM]
 [Positions in the instrument].[Net positions subject to capital charge]

Sheet	000	Row	050	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Capital requirements]
 [Main category].[Financial instruments which can be subject to COM market risk requirements under SA Approach-Other than precious metals, bas
 [Type of risk].[MKR COM risk]
 [Prudential portfolio].[Banking and trading book]
 [Approach].[Standardised approaches for MKR COM]

Sheet	000	Row	060	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Financial instruments which can be subject to COM market risk requirements under SA Approach- Energy products (oil, gas) under
 [Type of risk].[MKR COM risk]
 [Prudential portfolio].[Banking and trading book]
 [Approach].[Standardised approaches for MKR COM]
 [Positions in the instrument].[Gross MKR COM long positions]

Sheet	000	Row	060	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Financial instruments which can be subject to COM market risk requirements under SA Approach- Energy products (oil, gas) under
 [Type of risk].[MKR COM risk]
 [Prudential portfolio].[Banking and trading book]
 [Approach].[Standardised approaches for MKR COM]
 [Positions in the instrument].[Gross MKR COM short positions]

Template MKR SA COM

Sheet	000	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	060	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	060	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	070	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	070	Column	020	Data Typ	Monetary	Period Type	Stock

Template MKR SA COM

[Type of risk].[MKR COM risk]
 [Prudential portfolio].[Banking and trading book]
 [Approach].[MKR COM Maturity ladder approach]
 [Positions in the instrument].[Gross MKR COM short positions]

Sheet 000 Row 070 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Financial instruments which can be subject to COM market risk requirements under SA approach]
 [Type of risk].[MKR COM risk]
 [Prudential portfolio].[Banking and trading book]
 [Approach].[MKR COM Maturity ladder approach]
 [Positions in the instrument].[Net MKR COM long positions]

Sheet 000 Row 070 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Financial instruments which can be subject to COM market risk requirements under SA approach]
 [Type of risk].[MKR COM risk]
 [Prudential portfolio].[Banking and trading book]
 [Approach].[MKR COM Maturity ladder approach]
 [Positions in the instrument].[Net MKR COM short positions]

Sheet 000 Row 070 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Financial instruments which can be subject to COM market risk requirements under SA approach]
 [Type of risk].[MKR COM risk]
 [Prudential portfolio].[Banking and trading book]
 [Approach].[MKR COM Maturity ladder approach]
 [Positions in the instrument].[Net positions subject to capital charge]

Sheet 000 Row 070 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Capital requirements]
 [Main category].[Financial instruments which can be subject to COM market risk requirements under SA approach]
 [Type of risk].[MKR COM risk]
 [Prudential portfolio].[Banking and trading book]
 [Approach].[MKR COM Maturity ladder approach]

Sheet 000 Row 070 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Total risk exposure amount]
 [Main category].[Financial instruments which can be subject to COM market risk requirements under SA approach]
 [Type of risk].[MKR COM risk]
 [Prudential portfolio].[Banking and trading book]
 [Approach].[MKR COM Maturity ladder approach]

Sheet 000 Row 080 Column 010 Data Typ Monetary Period Type Stock

Template MKR SA COM

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Financial instruments which can be subject to COM market risk requirements under SA approach]

[Type of risk].[MKR COM risk]

[Prudential portfolio].[Banking and trading book]

[Approach].[MKR COM Extended maturity ladder approach]

[Positions in the instrument].[Gross MKR COM long positions]

Sheet	000	Row	080	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Financial instruments which can be subject to COM market risk requirements under SA approach]

[Type of risk].[MKR COM risk]

[Prudential portfolio].[Banking and trading book]

[Approach].[MKR COM Extended maturity ladder approach]

[Positions in the instrument].[Gross MKR COM short positions]

Sheet	000	Row	080	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Financial instruments which can be subject to COM market risk requirements under SA approach]

[Type of risk].[MKR COM risk]

[Prudential portfolio].[Banking and trading book]

[Approach].[MKR COM Extended maturity ladder approach]

[Positions in the instrument].[Net MKR COM long positions]

Sheet	000	Row	080	Column	040	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Financial instruments which can be subject to COM market risk requirements under SA approach]

[Type of risk].[MKR COM risk]

[Prudential portfolio].[Banking and trading book]

[Approach].[MKR COM Extended maturity ladder approach]

[Positions in the instrument].[Net MKR COM short positions]

Sheet	000	Row	080	Column	050	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Financial instruments which can be subject to COM market risk requirements under SA approach]

[Type of risk].[MKR COM risk]

[Prudential portfolio].[Banking and trading book]

[Approach].[MKR COM Extended maturity ladder approach]

[Positions in the instrument].[Net positions subject to capital charge]

Sheet	000	Row	080	Column	060	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Capital requirements]

[Main category].[Financial instruments which can be subject to COM market risk requirements under SA approach]

[Type of risk].[MKR COM risk]

Template MKR SA COM

[Prudential portfolio].[Banking and trading book]
 [Approach].[MKR COM Extended maturity ladder approach]

Sheet	000	Row	080	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Total risk exposure amount]
 [Main category].[Financial instruments which can be subject to COM market risk requirements under SA approach]
 [Type of risk].[MKR COM risk]
 [Prudential portfolio].[Banking and trading book]
 [Approach].[MKR COM Extended maturity ladder approach]

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Financial instruments which can be subject to COM market risk requirements under SA approach]
 [Type of risk].[MKR COM risk]
 [Prudential portfolio].[Banking and trading book]
 [Approach].[MKR COM Simplified approach]
 [Positions in the instrument].[Gross MKR COM long positions]

Sheet	000	Row	090	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Financial instruments which can be subject to COM market risk requirements under SA approach]
 [Type of risk].[MKR COM risk]
 [Prudential portfolio].[Banking and trading book]
 [Approach].[MKR COM Simplified approach]
 [Positions in the instrument].[Gross MKR COM short positions]

Sheet	000	Row	090	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Financial instruments which can be subject to COM market risk requirements under SA approach]
 [Type of risk].[MKR COM risk]
 [Prudential portfolio].[Banking and trading book]
 [Approach].[MKR COM Simplified approach]
 [Positions in the instrument].[Net positions subject to capital charge]

Sheet	000	Row	090	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Capital requirements]
 [Main category].[Financial instruments which can be subject to COM market risk requirements under SA approach]
 [Type of risk].[MKR COM risk]
 [Prudential portfolio].[Banking and trading book]
 [Approach].[MKR COM Simplified approach]

Sheet	000	Row	090	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Total risk exposure amount]

Template MKR SA COM

[Main category].[Financial instruments which can be subject to COM market risk requirements under SA approach]

[Type of risk].[MKR COM risk]

[Prudential portfolio].[Banking and trading book]

[Approach].[MKR COM Simplified approach]

Sheet	000	Row	100	Column	060	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Capital requirements]

[Main category].[Options which can be subject to COM market risk requirements under SA approach]

[Type of risk].[MKR COM risk]

[Prudential portfolio].[Banking and trading book]

[Approach].[MKR COM Additional requirements for options]

Sheet	000	Row	100	Column	070	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Total risk exposure amount]

[Main category].[Options which can be subject to COM market risk requirements under SA approach]

[Type of risk].[MKR COM risk]

[Prudential portfolio].[Banking and trading book]

[Approach].[MKR COM Additional requirements for options]

Template MKR SA CTP

Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock

Template MKR SA CTP

[Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[7 - 10%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	010	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[12 - 18%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	010	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[20 - 35%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	010	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]

Template MKR SA CTP

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[40 - 75%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	010	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[Instruments in the CTP]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[100%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	010	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[Instruments in the CTP]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	010	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[Instruments in the CTP]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[350%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	010	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[Instruments in the CTP]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

Template MKR SA CTP

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[425%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	010	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[Instruments in the CTP]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[650%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	010	Column	160	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[Instruments in the CTP]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[Risk weights other than 7 - 10%, 12 - 18%, 20 - 35%, 40 - 75%, 100%, 250%, 350%, 425%, 650%, 1250%]

[Use of external ratings].[Direct issue credit assessment]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	010	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[Instruments in the CTP]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[1250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	010	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[Instruments in the CTP]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

Template MKR SA CTP

[Risk weights].[1250%]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total - 1250% for positions not subject to any method]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	010	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[Instruments in the CTP]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	010	Column	200	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments in the CTP]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	010	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[Instruments in the CTP]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total Look-Through-Approach]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	010	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[Instruments in the CTP]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total Internal Assessment Approach]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	010	Column	230	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

Template MKR SA CTP

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments in the CTP]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet 000 Row 010 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[7 - 10%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 010 Column 250 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[12 - 18%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 010 Column 260 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[20 - 35%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 010 Column 270 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]

Template MKR SA CTP

[Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[40 - 75%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	010	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[100%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	010	Column	290	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	010	Column	300	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[350%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	010	Column	310	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]

Template MKR SA CTP

[Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[425%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	010	Column	320	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[650%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	010	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[Risk weights other than 7 - 10%, 12 - 18%, 20 - 35%, 40 - 75%, 100%, 250%, 350%, 425%, 650%, 1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	010	Column	340	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	010	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]

Template MKR SA CTP

[Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[1250%]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total - 1250% for positions not subject to any method]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 010 Column 360 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 010 Column 370 Data Typ Percentage Period Type Stock

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments in the CTP]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 010 Column 380 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Look-Through-Approach]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 010 Column 390 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]

Template MKR SA CTP

[Methods to determine risk weights].[Total Internal Assessment Approach]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	010	Column	400	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments in the CTP]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total Internal Assessment Approach]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	010	Column	410	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Weighted CTP value used for MKR purposes before CAP]

[Main category].[Instruments in the CTP]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Positions in the instrument].[Weighted net MKR CTP long positions]

Sheet	000	Row	010	Column	420	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Weighted CTP value used for MKR purposes before CAP]

[Main category].[Instruments in the CTP]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Positions in the instrument].[Weighted net MKR CTP short positions]

Sheet	000	Row	010	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Weighted CTP value used for MKR purposes after CAP]

[Main category].[Instruments in the CTP]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Positions in the instrument].[Weighted net MKR CTP long positions]

Sheet	000	Row	010	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Weighted CTP value used for MKR purposes after CAP]

[Main category].[Instruments in the CTP]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Positions in the instrument].[Weighted net MKR CTP short positions]

Template MKR SA CTP

Sheet	000	Row	010	Column	450	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	460	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock

Template MKR SA CTP

[Amount type].[Exposure value]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Gross MKR CTP short positions]

Sheet 000 Row 020 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet 000 Row 020 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 020 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[7 - 10%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet 000 Row 020 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

Template MKR SA CTP

[Risk weights].[12 - 18%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	020	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[20 - 35%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	020	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[40 - 75%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	020	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[100%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	020	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]

Template MKR SA CTP

[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[250%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	020	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[350%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	020	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[425%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	020	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[650%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Net MKR CTP long positions]

Template MKR SA CTP

[Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	020	Column	200	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments in the CTP]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	020	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Look-Through-Approach]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	020	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	020	Column	230	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments in the CTP]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP long positions]

Template MKR SA CTP

[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	020	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[100%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	020	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[250%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	020	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[350%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	020	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Instruments in the CTP]

Template MKR SA CTP

[Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[425%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	020	Column	320	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[650%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	020	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[Risk weights other than 7 - 10%, 12 - 18%, 20 - 35%, 40 - 75%, 100%, 250%, 350%, 425%, 650%, 1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	020	Column	340	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	020	Column	350	Data Typ	Monetary	Period Type	Stock
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Template MKR SA CTP

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[1250%]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 020 Column 360 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 020 Column 370 Data Typ Percentage Period Type Stock

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments in the CTP]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 020 Column 380 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Look-Through-Approach]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 020 Column 390 Data Typ Monetary Period Type Stock

Template MKR SA CTP

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	020	Column	400	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments in the CTP]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	020	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Weighted CTP value used for MKR purposes before CAP]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Weighted net MKR CTP long positions]

Sheet	000	Row	020	Column	420	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Weighted CTP value used for MKR purposes before CAP]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Weighted net MKR CTP short positions]

Sheet	000	Row	020	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Weighted CTP value used for MKR purposes after CAP]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]

Template MKR SA CTP

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Weighted net MKR CTP long positions]

Sheet	000	Row	020	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Weighted CTP value used for MKR purposes after CAP]

[Main category].[Instruments in the CTP]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Weighted net MKR CTP short positions]

Sheet	000	Row	030	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Securitisation debt instruments]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Gross MKR CTP long positions]

Sheet	000	Row	030	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Securitisation debt instruments]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Gross MKR CTP short positions]

Sheet	000	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Securitisation debt instruments]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Gross MKR CTP long positions]

Sheet	000	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Securitisation debt instruments]

Template MKR SA CTP

[Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Gross MKR CTP short positions]

Sheet 000 Row 030 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet 000 Row 030 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 030 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[7 - 10%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet 000 Row 030 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[12 - 18%]
 [Use of external ratings].[Direct issue credit assessment]

Template MKR SA CTP

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	030	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[Securitisation debt instruments]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[20 - 35%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	030	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[Securitisation debt instruments]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[40 - 75%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	030	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[Securitisation debt instruments]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[100%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	030	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[Securitisation debt instruments]

[Type of risk].[MKR TDI Specific risk for CTP positions]

Template MKR SA CTP

[Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	030	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[350%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	030	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[425%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	030	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[650%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	030	Column	170	Data Typ	Monetary	Period Type	Stock
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Template MKR SA CTP

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	030	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[1250%]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	030	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	030	Column	200	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Securitisation debt instruments]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP long positions]

Template MKR SA CTP

Sheet	000	Row	030	Column	210	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	220	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	230	Data Typ	Percentage	Period Type	Stock

Sheet	000	Row	030	Column	240	Data Typ	Monetary	Period Type	Stock

Template MKR SA CTP

[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	030	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Securitisation debt instruments]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[250%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	030	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Securitisation debt instruments]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[350%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	030	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Securitisation debt instruments]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[425%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	030	Column	320	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Securitisation debt instruments]

Template MKR SA CTP

[Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[650%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	030	Column	340	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	030	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[1250%]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	030	Column	360	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	030	Column	370	Data Typ	Percentage	Period Type	Stock
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Template MKR SA CTP

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Securitisation debt instruments]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	030	Column	380	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Look-Through-Approach]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	030	Column	390	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	030	Column	400	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Securitisation debt instruments]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	030	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Weighted CTP value used for MKR purposes before CAP]

Template MKR SA CTP

[Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Weighted net MKR CTP long positions]

Sheet 000 Row 030 Column 420 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Weighted CTP value used for MKR purposes before CAP]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Weighted net MKR CTP short positions]

Sheet 000 Row 030 Column 430 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Weighted CTP value used for MKR purposes after CAP]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Weighted net MKR CTP long positions]

Sheet 000 Row 030 Column 440 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Weighted CTP value used for MKR purposes after CAP]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Weighted net MKR CTP short positions]

Sheet 000 Row 040 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Gross MKR CTP long positions]

Sheet 000 Row 040 Column 020 Data Typ Monetary Period Type Stock

Template MKR SA CTP

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Gross MKR CTP short positions]

Sheet	000	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Gross MKR CTP long positions]

Sheet	000	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Gross MKR CTP short positions]

Sheet	000	Row	040	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	040	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Template MKR SA CTP

[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	040	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging securitisation positions]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[100%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	040	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging securitisation positions]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[250%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	040	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging securitisation positions]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[350%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	040	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging securitisation positions]

Template MKR SA CTP

[Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[425%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	040	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[650%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	040	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[Risk weights other than 7 - 10%, 12 - 18%, 20 - 35%, 40 - 75%, 100%, 250%, 350%, 425%, 650%, 1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	040	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	040	Column	180	Data Typ	Monetary	Period Type	Stock
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Template MKR SA CTP

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[1250%]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet 000 Row 040 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet 000 Row 040 Column 200 Data Typ Percentage Period Type Stock

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[CTP positions hedging securitisation positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet 000 Row 040 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Look-Through-Approach]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet 000 Row 040 Column 220 Data Typ Monetary Period Type Stock

Template MKR SA CTP

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet 000 Row 040 Column 230 Data Typ Percentage Period Type Stock

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[CTP positions hedging securitisation positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet 000 Row 040 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[7 - 10%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 040 Column 250 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[12 - 18%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Template MKR SA CTP

Sheet 000 Row 040 Column 260 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[20 - 35%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 040 Column 270 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[40 - 75%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 040 Column 280 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[100%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 040 Column 290 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[250%]

Template MKR SA CTP

[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	040	Column	300	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging securitisation positions]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[350%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	040	Column	310	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging securitisation positions]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[425%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	040	Column	320	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging securitisation positions]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[650%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	040	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging securitisation positions]

Template MKR SA CTP

[Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[Risk weights other than 7 - 10%, 12 - 18%, 20 - 35%, 40 - 75%, 100%, 250%, 350%, 425%, 650%, 1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	040	Column	340	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	040	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[1250%]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	040	Column	360	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	040	Column	370	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]

Template MKR SA CTP

[Amount type].[Average risk weight]
 [Main category].[CTP positions hedging securitisation positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	040	Column	380	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Look-Through-Approach]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	040	Column	390	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	040	Column	400	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[CTP positions hedging securitisation positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	040	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Weighted CTP value used for MKR purposes before CAP]
 [Main category].[CTP positions hedging securitisation positions]

Template MKR SA CTP

[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Weighted net MKR CTP long positions]

Sheet	000	Row	040	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Weighted CTP value used for MKR purposes before CAP]
[Main category].[CTP positions hedging securitisation positions]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Weighted net MKR CTP short positions]

Sheet	000	Row	040	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Weighted CTP value used for MKR purposes after CAP]
[Main category].[CTP positions hedging securitisation positions]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Weighted net MKR CTP long positions]

Sheet	000	Row	040	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Weighted CTP value used for MKR purposes after CAP]
[Main category].[CTP positions hedging securitisation positions]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Weighted net MKR CTP short positions]

Sheet	000	Row	050	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Value used for MKR purposes]
[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Gross MKR CTP long positions]

Sheet	000	Row	050	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template MKR SA CTP

[Amount type].[Value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Gross MKR CTP short positions]

Sheet 000 Row 050 Column 030 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Gross MKR CTP long positions]

Sheet 000 Row 050 Column 040 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Gross MKR CTP short positions]

Sheet 000 Row 050 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet 000 Row 050 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 050 Column 070 Data Typ Monetary Period Type Stock

Template MKR SA CTP

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[7 - 10%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	050	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[12 - 18%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	050	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[20 - 35%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	050	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[40 - 75%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]

Template MKR SA CTP

[Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	050	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[100%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	050	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	050	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[350%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	050	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]

Template MKR SA CTP

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[425%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	050	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[Instruments in the CTP]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[650%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	050	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[Instruments in the CTP]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[Risk weights other than 7 - 10%, 12 - 18%, 20 - 35%, 40 - 75%, 100%, 250%, 350%, 425%, 650%, 1250%]

[Use of external ratings].[Direct issue credit assessment]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	050	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[Instruments in the CTP]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[1250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	050	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

Template MKR SA CTP

[Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[1250%]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	050	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	050	Column	200	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments in the CTP]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	050	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Look-Through-Approach]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	050	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]

Template MKR SA CTP

[Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	050	Column	230	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments in the CTP]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	050	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[7 - 10%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	050	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[12 - 18%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	050	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template MKR SA CTP

[Amount type].[CTP value used for MKR purposes]
[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[20 - 35%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	050	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[40 - 75%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	050	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[100%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	050	Column	290	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[250%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Investor]

Template MKR SA CTP

[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	050	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[Instruments in the CTP]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[350%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	050	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[Instruments in the CTP]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[425%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	050	Column	320	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[Instruments in the CTP]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[650%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	050	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[Instruments in the CTP]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

Template MKR SA CTP

[Risk weights].[Risk weights other than 7 - 10%, 12 - 18%, 20 - 35%, 40 - 75%, 100%, 250%, 350%, 425%, 650%, 1250%]

[Use of external ratings].[Direct issue credit assessment]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	050	Column	340	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[Instruments in the CTP]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[1250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	050	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[Instruments in the CTP]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[1250%]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total - 1250% for positions not subject to any method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	050	Column	360	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[Instruments in the CTP]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	050	Column	370	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments in the CTP]

[Prudential portfolio].[Trading book]

Template MKR SA CTP

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	050	Column	380	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Look-Through-Approach]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	050	Column	390	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	050	Column	400	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments in the CTP]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	050	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Weighted CTP value used for MKR purposes before CAP]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

Template MKR SA CTP

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Weighted net MKR CTP long positions]

Sheet	000	Row	050	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Weighted CTP value used for MKR purposes before CAP]

[Main category].[Instruments in the CTP]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Weighted net MKR CTP short positions]

Sheet	000	Row	050	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Weighted CTP value used for MKR purposes after CAP]

[Main category].[Instruments in the CTP]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Weighted net MKR CTP long positions]

Sheet	000	Row	050	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Weighted CTP value used for MKR purposes after CAP]

[Main category].[Instruments in the CTP]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Weighted net MKR CTP short positions]

Sheet	000	Row	060	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Securitisation debt instruments]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Gross MKR CTP long positions]

Sheet	000	Row	060	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Securitisation debt instruments]

[Type of risk].[MKR TDI Specific risk for CTP positions]

Template MKR SA CTP

[Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Gross MKR CTP short positions]

Sheet 000 Row 060 Column 030 **Data Typ** Monetary **Period Type** Stock

[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Gross MKR CTP long positions]

Sheet 000 Row 060 Column 040 **Data Typ** Monetary **Period Type** Stock

[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Gross MKR CTP short positions]

Sheet 000 Row 060 Column 050 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet 000 Row 060 Column 060 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 060 Column 070 **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]

Template MKR SA CTP

[Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[7 - 10%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	060	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[12 - 18%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	060	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[20 - 35%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	060	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[40 - 75%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP long positions]

Template MKR SA CTP

[Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet 000 Row 060 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[650%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet 000 Row 060 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet 000 Row 060 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[1250%]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet 000 Row 060 Column 190 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]

Template MKR SA CTP

[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Use of external ratings].[Without direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Supervisory formula method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	060	Column	200	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Average risk weight]
[Main category].[Securitisation debt instruments]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Use of external ratings].[Without direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Supervisory formula method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	060	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Securitisation debt instruments]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Use of external ratings].[Without direct issue credit assessment]
[Methods to determine risk weights].[Total Look-Through-Approach]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	060	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Securitisation debt instruments]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Use of external ratings].[Without direct issue credit assessment]
[Methods to determine risk weights].[Total Internal Assessment Approach]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	060	Column	230	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
[Amount type].[Average risk weight]
[Main category].[Securitisation debt instruments]
[Prudential portfolio].[Trading book]

Template MKR SA CTP

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet 000 Row 060 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[7 - 10%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 060 Column 250 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[12 - 18%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 060 Column 260 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[20 - 35%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 060 Column 270 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]

Template MKR SA CTP

[Main category].[Securitisation debt instruments]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[40 - 75%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	060	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Securitisation debt instruments]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[100%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	060	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Securitisation debt instruments]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[250%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	060	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Securitisation debt instruments]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[350%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR CTP short positions]

Template MKR SA CTP

Sheet 000 Row 060 Column 310 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Securitisation debt instruments]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[425%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 060 Column 320 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Securitisation debt instruments]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[650%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 060 Column 340 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Securitisation debt instruments]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[1250%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 060 Column 350 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Securitisation debt instruments]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[1250%]

Template MKR SA CTP

[Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	060	Column	360	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	060	Column	370	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Securitisation debt instruments]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	060	Column	380	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Look-Through-Approach]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	060	Column	390	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]

Template MKR SA CTP

[Methods to determine risk weights].[Total Internal Assessment Approach]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	060	Column	400	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Securitisation debt instruments]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total Internal Assessment Approach]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	060	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Weighted CTP value used for MKR purposes before CAP]

[Main category].[Securitisation debt instruments]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Weighted net MKR CTP long positions]

Sheet	000	Row	060	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Weighted CTP value used for MKR purposes before CAP]

[Main category].[Securitisation debt instruments]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Weighted net MKR CTP short positions]

Sheet	000	Row	060	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Weighted CTP value used for MKR purposes after CAP]

[Main category].[Securitisation debt instruments]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Weighted net MKR CTP long positions]

Sheet	000	Row	060	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Weighted CTP value used for MKR purposes after CAP]

[Main category].[Securitisation debt instruments]

Template MKR SA CTP

[Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Weighted net MKR CTP short positions]

Sheet 000 Row 070 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Gross MKR CTP long positions]

Sheet 000 Row 070 Column 020 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Gross MKR CTP short positions]

Sheet 000 Row 070 Column 030 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Gross MKR CTP long positions]

Sheet 000 Row 070 Column 040 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Gross MKR CTP short positions]

Sheet 000 Row 070 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template MKR SA CTP

[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging securitisation positions]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	070	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging securitisation positions]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	070	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging securitisation positions]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[7 - 10%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	070	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging securitisation positions]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[12 - 18%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	070	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging securitisation positions]

Template MKR SA CTP

[Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[20 - 35%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	070	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[40 - 75%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	070	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[100%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	070	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP long positions]

Template MKR SA CTP

Sheet 000 Row 070 Column 130 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging securitisation positions]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[350%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet 000 Row 070 Column 140 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging securitisation positions]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[425%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet 000 Row 070 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging securitisation positions]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[650%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet 000 Row 070 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging securitisation positions]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[Risk weights other than 7 - 10%, 12 - 18%, 20 - 35%, 40 - 75%, 100%, 250%, 350%, 425%, 650%, 1250%]

Template MKR SA CTP

[Use of external ratings].[Direct issue credit assessment]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	070	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	070	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[1250%]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	070	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	070	Column	200	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[CTP positions hedging securitisation positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

Template MKR SA CTP

[Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet 000 Row 070 Column 210 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Look-Through-Approach]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet 000 Row 070 Column 220 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet 000 Row 070 Column 230 Data Typ Percentage Period Type Stock

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[CTP positions hedging securitisation positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet 000 Row 070 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[7 - 10%]

Template MKR SA CTP

[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	070	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging securitisation positions]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[12 - 18%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	070	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging securitisation positions]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[20 - 35%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	070	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging securitisation positions]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[40 - 75%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	070	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging securitisation positions]

Template MKR SA CTP

[Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[100%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	070	Column	290	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	070	Column	300	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[350%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	070	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[425%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP short positions]

Template MKR SA CTP

[Methods to determine risk weights].[Total - 1250% for positions not subject to any method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	070	Column	360	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[CTP positions hedging securitisation positions]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	070	Column	370	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[CTP positions hedging securitisation positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	070	Column	380	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[CTP positions hedging securitisation positions]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total Look-Through-Approach]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	070	Column	390	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[CTP positions hedging securitisation positions]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total Internal Assessment Approach]

Template MKR SA CTP

[Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	070	Column	400	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[CTP positions hedging securitisation positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	070	Column	410	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Weighted CTP value used for MKR purposes before CAP]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Weighted net MKR CTP long positions]

Sheet	000	Row	070	Column	420	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Weighted CTP value used for MKR purposes before CAP]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Weighted net MKR CTP short positions]

Sheet	000	Row	070	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Weighted CTP value used for MKR purposes after CAP]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Weighted net MKR CTP long positions]

Sheet	000	Row	070	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Weighted CTP value used for MKR purposes after CAP]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]

Template MKR SA CTP

[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Weighted net MKR CTP short positions]

Sheet	000	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Value used for MKR purposes]
[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Gross MKR CTP long positions]

Sheet	000	Row	080	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Value used for MKR purposes]
[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Gross MKR CTP short positions]

Sheet	000	Row	080	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
[Amount type].[Exposure value]
[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Gross MKR CTP long positions]

Sheet	000	Row	080	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
[Amount type].[Exposure value]
[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Gross MKR CTP short positions]

Sheet	000	Row	080	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]

Template MKR SA CTP

[Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	080	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	080	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[7 - 10%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	080	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[12 - 18%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	080	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]

Template MKR SA CTP

[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[20 - 35%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	080	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[40 - 75%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	080	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[100%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	080	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[250%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	080	Column	130	Data Typ	Monetary	Period Type	Stock
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Template MKR SA CTP

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[350%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	080	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[425%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	080	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[650%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	080	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[Risk weights other than 7 - 10%, 12 - 18%, 20 - 35%, 40 - 75%, 100%, 250%, 350%, 425%, 650%, 1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Role in the securitisation process].[Sponsor]

Template MKR SA CTP

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	080	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	080	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[1250%]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	080	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	080	Column	200	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments in the CTP]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]

Template MKR SA CTP

[Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	080	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Look-Through-Approach]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	080	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	080	Column	230	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments in the CTP]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	080	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[7 - 10%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]

Template MKR SA CTP

[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	080	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[12 - 18%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	080	Column	260	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[20 - 35%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	080	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[40 - 75%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	080	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]

Template MKR SA CTP

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[100%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	080	Column	290	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[250%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	080	Column	300	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[350%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	080	Column	310	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[425%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	080	Column	320	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template MKR SA CTP

[Amount type].[CTP value used for MKR purposes]
[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[650%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	080	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[Risk weights other than 7 - 10%, 12 - 18%, 20 - 35%, 40 - 75%, 100%, 250%, 350%, 425%, 650%, 1250%]
[Use of external ratings].[Direct issue credit assessment]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	080	Column	340	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[1250%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	080	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Instruments in the CTP]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[1250%]
[Use of external ratings].[Without direct issue credit assessment]
[Methods to determine risk weights].[Total - 1250% for positions not subject to any method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR CTP short positions]

Template MKR SA CTP

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments in the CTP]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 080 Column 410 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Weighted CTP value used for MKR purposes before CAP]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Weighted net MKR CTP long positions]

Sheet 000 Row 080 Column 420 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Weighted CTP value used for MKR purposes before CAP]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Weighted net MKR CTP short positions]

Sheet 000 Row 080 Column 430 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Weighted CTP value used for MKR purposes after CAP]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Weighted net MKR CTP long positions]

Sheet 000 Row 080 Column 440 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Weighted CTP value used for MKR purposes after CAP]
 [Main category].[Instruments in the CTP]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Sponsor]

Template MKR SA CTP

[Positions in the instrument].[Weighted net MKR CTP short positions]

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Securitisation debt instruments]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Role in the securitisation process].[Sponsor]

[Positions in the instrument].[Gross MKR CTP long positions]

Sheet	000	Row	090	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Securitisation debt instruments]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Role in the securitisation process].[Sponsor]

[Positions in the instrument].[Gross MKR CTP short positions]

Sheet	000	Row	090	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Securitisation debt instruments]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Role in the securitisation process].[Sponsor]

[Positions in the instrument].[Gross MKR CTP long positions]

Sheet	000	Row	090	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Securitisation debt instruments]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Role in the securitisation process].[Sponsor]

[Positions in the instrument].[Gross MKR CTP short positions]

Sheet	000	Row	090	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[Securitisation debt instruments]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

Template MKR SA CTP

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Role in the securitisation process].[Sponsor]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	090	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[Securitisation debt instruments]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Role in the securitisation process].[Sponsor]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	090	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[Securitisation debt instruments]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[7 - 10%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Role in the securitisation process].[Sponsor]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	090	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[Securitisation debt instruments]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[12 - 18%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Role in the securitisation process].[Sponsor]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	090	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[Securitisation debt instruments]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[20 - 35%]

Template MKR SA CTP

[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	090	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Securitisation debt instruments]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[40 - 75%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	090	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Securitisation debt instruments]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[100%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	090	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Securitisation debt instruments]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[250%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	090	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[Securitisation debt instruments]

Template MKR SA CTP

[Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[350%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	090	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[425%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	090	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[650%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	090	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP long positions]

Template MKR SA CTP

[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	090	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[20 - 35%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	090	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[40 - 75%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	090	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[100%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	090	Column	290	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

Template MKR SA CTP

[Risk weights].[250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 090 Column 300 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[350%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 090 Column 310 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[425%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 090 Column 320 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[650%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 090 Column 340 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]

Template MKR SA CTP

[Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	090	Column	350	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[1250%]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	090	Column	360	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	090	Column	370	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Securitisation debt instruments]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	090	Column	380	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template MKR SA CTP

[Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Look-Through-Approach]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	090	Column	390	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	090	Column	400	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Securitisation debt instruments]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	090	Column	410	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Weighted CTP value used for MKR purposes before CAP]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Weighted net MKR CTP long positions]

Sheet	000	Row	090	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Weighted CTP value used for MKR purposes before CAP]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]

Template MKR SA CTP

[Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Weighted net MKR CTP short positions]

Sheet 000 Row 090 Column 430 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Weighted CTP value used for MKR purposes after CAP]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Weighted net MKR CTP long positions]

Sheet 000 Row 090 Column 440 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Weighted CTP value used for MKR purposes after CAP]
 [Main category].[Securitisation debt instruments]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Weighted net MKR CTP short positions]

Sheet 000 Row 100 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Gross MKR CTP long positions]

Sheet 000 Row 100 Column 020 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Gross MKR CTP short positions]

Sheet 000 Row 100 Column 030 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Exposure value]

Template MKR SA CTP

[Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Gross MKR CTP long positions]

Sheet	000	Row	100	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Gross MKR CTP short positions]

Sheet	000	Row	100	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	100	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	100	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[7 - 10%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Sponsor]

Template MKR SA CTP

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	100	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[12 - 18%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	100	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[20 - 35%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	100	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[40 - 75%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	100	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

Template MKR SA CTP

[Risk weights].[100%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	100	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging securitisation positions]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[250%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	100	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging securitisation positions]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[350%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	100	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging securitisation positions]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[425%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	100	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]

Template MKR SA CTP

[Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[650%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	100	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[Risk weights other than 7 - 10%, 12 - 18%, 20 - 35%, 40 - 75%, 100%, 250%, 350%, 425%, 650%, 1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	100	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	100	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[1250%]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP long positions]

Template MKR SA CTP

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[CTP positions hedging securitisation positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	100	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[7 - 10%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	100	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[12 - 18%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	100	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[20 - 35%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP short positions]

Template MKR SA CTP

Sheet 000 Row 100 Column 270 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging securitisation positions]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[40 - 75%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 100 Column 280 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging securitisation positions]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[100%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 100 Column 290 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging securitisation positions]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[250%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 100 Column 300 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging securitisation positions]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[350%]

Template MKR SA CTP

[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	100	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging securitisation positions]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[425%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	100	Column	320	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging securitisation positions]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[650%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	100	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging securitisation positions]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[Risk weights other than 7 - 10%, 12 - 18%, 20 - 35%, 40 - 75%, 100%, 250%, 350%, 425%, 650%, 1250%]
[Use of external ratings].[Direct issue credit assessment]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	100	Column	340	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging securitisation positions]
[Type of risk].[MKR TDI Specific risk for CTP positions]

Template MKR SA CTP

[Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	100	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[1250%]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	100	Column	360	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	100	Column	370	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[CTP positions hedging securitisation positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	100	Column	380	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]

Template MKR SA CTP

[Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Look-Through-Approach]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	100	Column	390	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	100	Column	400	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[CTP positions hedging securitisation positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	100	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Weighted CTP value used for MKR purposes before CAP]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Weighted net MKR CTP long positions]

Sheet	000	Row	100	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Weighted CTP value used for MKR purposes before CAP]
 [Main category].[CTP positions hedging securitisation positions]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

Template MKR SA CTP

[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Weighted net MKR CTP short positions]

Sheet	000	Row	100	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Weighted CTP value used for MKR purposes after CAP]
[Main category].[CTP positions hedging securitisation positions]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Weighted net MKR CTP long positions]

Sheet	000	Row	100	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Weighted CTP value used for MKR purposes after CAP]
[Main category].[CTP positions hedging securitisation positions]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Weighted net MKR CTP short positions]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Value used for MKR purposes]
[Main category].[N-th to default credit derivatives]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Positions in the instrument].[Gross MKR CTP long positions]

Sheet	000	Row	110	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Value used for MKR purposes]
[Main category].[N-th to default credit derivatives]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Positions in the instrument].[Gross MKR CTP short positions]

Sheet	000	Row	110	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
[Amount type].[Exposure value]
[Main category].[N-th to default credit derivatives]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

Template MKR SA CTP

[Positions in the instrument].[Gross MKR CTP long positions]

Sheet	000	Row	110	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[N-th to default credit derivatives]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Positions in the instrument].[Gross MKR CTP short positions]

Sheet	000	Row	110	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[N-th to default credit derivatives]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	110	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[N-th to default credit derivatives]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	110	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[N-th to default credit derivatives]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[7 - 10%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	110	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[N-th to default credit derivatives]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[12 - 18%]

Template MKR SA CTP

[Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	110	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[N-th to default credit derivatives]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[20 - 35%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	110	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[N-th to default credit derivatives]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[40 - 75%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	110	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[N-th to default credit derivatives]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[100%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	110	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[N-th to default credit derivatives]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[250%]

Template MKR SA CTP

[Use of external ratings].[Direct issue credit assessment]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	110	Column	170	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[N-th to default credit derivatives]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	110	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[N-th to default credit derivatives]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[1250%]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total - 1250% for positions not subject to any method]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	110	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[N-th to default credit derivatives]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	110	Column	200	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[N-th to default credit derivatives]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	110	Column	210	Data Typ	Monetary	Period Type	Stock
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Template MKR SA CTP

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[N-th to default credit derivatives]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Look-Through-Approach]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	110	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[N-th to default credit derivatives]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	110	Column	230	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[N-th to default credit derivatives]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	110	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[N-th to default credit derivatives]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[7 - 10%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	110	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[N-th to default credit derivatives]
 [Type of risk].[MKR TDI Specific risk for CTP positions]

Template MKR SA CTP

[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[12 - 18%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	110	Column	260	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[N-th to default credit derivatives]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[20 - 35%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	110	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[N-th to default credit derivatives]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[40 - 75%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	110	Column	280	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[N-th to default credit derivatives]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[100%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	110	Column	290	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[N-th to default credit derivatives]
[Type of risk].[MKR TDI Specific risk for CTP positions]

Template MKR SA CTP

[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[250%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	110	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[N-th to default credit derivatives]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[350%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	110	Column	310	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[N-th to default credit derivatives]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[425%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	110	Column	320	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[N-th to default credit derivatives]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[650%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	110	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[N-th to default credit derivatives]
[Type of risk].[MKR TDI Specific risk for CTP positions]

Template MKR SA CTP

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[Risk weights other than 7 - 10%, 12 - 18%, 20 - 35%, 40 - 75%, 100%, 250%, 350%, 425%, 650%, 1250%]

[Use of external ratings].[Direct issue credit assessment]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	110	Column	340	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[N-th to default credit derivatives]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[1250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	110	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[N-th to default credit derivatives]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[1250%]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total - 1250% for positions not subject to any method]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	110	Column	360	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[N-th to default credit derivatives]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	110	Column	370	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[N-th to default credit derivatives]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Use of external ratings].[Without direct issue credit assessment]

Template MKR SA CTP

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	110	Column	380	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[N-th to default credit derivatives]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total Look-Through-Approach]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	110	Column	390	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[N-th to default credit derivatives]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total Internal Assessment Approach]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	110	Column	400	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[N-th to default credit derivatives]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total Internal Assessment Approach]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	110	Column	410	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Weighted CTP value used for MKR purposes before CAP]

[Main category].[N-th to default credit derivatives]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Positions in the instrument].[Weighted net MKR CTP long positions]

Sheet	000	Row	110	Column	420	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Weighted CTP value used for MKR purposes before CAP]

[Main category].[N-th to default credit derivatives]

[Type of risk].[MKR TDI Specific risk for CTP positions]

Template MKR SA CTP

[Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Positions in the instrument].[Weighted net MKR CTP short positions]

Sheet	000	Row	110	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Weighted CTP value used for MKR purposes after CAP]
 [Main category].[N-th to default credit derivatives]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Positions in the instrument].[Weighted net MKR CTP long positions]

Sheet	000	Row	110	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Weighted CTP value used for MKR purposes after CAP]
 [Main category].[N-th to default credit derivatives]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Positions in the instrument].[Weighted net MKR CTP short positions]

Sheet	000	Row	120	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[CTP positions hedging n-th to default credit derivatives]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Positions in the instrument].[Gross MKR CTP long positions]

Sheet	000	Row	120	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[CTP positions hedging n-th to default credit derivatives]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Positions in the instrument].[Gross MKR CTP short positions]

Sheet	000	Row	120	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[CTP positions hedging n-th to default credit derivatives]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Positions in the instrument].[Gross MKR CTP long positions]

Template MKR SA CTP

Sheet 000 Row 120 Column 040 Data Typ Monetary Period Type Stock

[Base].[Own funds]
[Amount type].[Exposure value]
[Main category].[CTP positions hedging n-th to default credit derivatives]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Positions in the instrument].[Gross MKR CTP short positions]

Sheet 000 Row 120 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging n-th to default credit derivatives]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet 000 Row 120 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging n-th to default credit derivatives]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 120 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging n-th to default credit derivatives]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[7 - 10%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Positions in the instrument].[Net MKR CTP long positions]

Sheet 000 Row 120 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[CTP value used for MKR purposes]
[Main category].[CTP positions hedging n-th to default credit derivatives]
[Type of risk].[MKR TDI Specific risk for CTP positions]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
[Risk weights].[12 - 18%]
[Use of external ratings].[Direct issue credit assessment]

Template MKR SA CTP

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	120	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[CTP positions hedging n-th to default credit derivatives]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[20 - 35%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	120	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[CTP positions hedging n-th to default credit derivatives]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[40 - 75%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	120	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[CTP positions hedging n-th to default credit derivatives]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[100%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	120	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[CTP positions hedging n-th to default credit derivatives]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[250%]

[Use of external ratings].[Direct issue credit assessment]

Template MKR SA CTP

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	120	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[CTP positions hedging n-th to default credit derivatives]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[350%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	120	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[CTP positions hedging n-th to default credit derivatives]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[425%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	120	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[CTP positions hedging n-th to default credit derivatives]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[650%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	120	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[CTP positions hedging n-th to default credit derivatives]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[Risk weights other than 7 - 10%, 12 - 18%, 20 - 35%, 40 - 75%, 100%, 250%, 350%, 425%, 650%, 1250%]

[Use of external ratings].[Direct issue credit assessment]

Template MKR SA CTP

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	120	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[CTP positions hedging n-th to default credit derivatives]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[1250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	120	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[CTP positions hedging n-th to default credit derivatives]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[1250%]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total - 1250% for positions not subject to any method]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	120	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[CTP positions hedging n-th to default credit derivatives]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	120	Column	200	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[CTP positions hedging n-th to default credit derivatives]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

[Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	120	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template MKR SA CTP

[Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging n-th to default credit derivatives]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Look-Through-Approach]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	120	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging n-th to default credit derivatives]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	120	Column	230	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[CTP positions hedging n-th to default credit derivatives]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Positions in the instrument].[Net MKR CTP long positions]

Sheet	000	Row	120	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging n-th to default credit derivatives]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Risk weights].[7 - 10%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	120	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging n-th to default credit derivatives]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]

Template MKR SA CTP

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[12 - 18%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 120 Column 260 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[CTP positions hedging n-th to default credit derivatives]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[20 - 35%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 120 Column 270 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[CTP positions hedging n-th to default credit derivatives]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[40 - 75%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 120 Column 280 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[CTP positions hedging n-th to default credit derivatives]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[100%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 120 Column 290 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[CTP positions hedging n-th to default credit derivatives]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

Template MKR SA CTP

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 120 Column 300 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[CTP positions hedging n-th to default credit derivatives]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[350%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 120 Column 310 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[CTP positions hedging n-th to default credit derivatives]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[425%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 120 Column 320 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[CTP positions hedging n-th to default credit derivatives]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[650%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet 000 Row 120 Column 330 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[CTP positions hedging n-th to default credit derivatives]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

Template MKR SA CTP

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[Risk weights other than 7 - 10%, 12 - 18%, 20 - 35%, 40 - 75%, 100%, 250%, 350%, 425%, 650%, 1250%]

[Use of external ratings].[Direct issue credit assessment]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	120	Column	340	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[CTP positions hedging n-th to default credit derivatives]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[1250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	120	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[CTP positions hedging n-th to default credit derivatives]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Risk weights].[1250%]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total - 1250% for positions not subject to any method]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	120	Column	360	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[CTP value used for MKR purposes]

[Main category].[CTP positions hedging n-th to default credit derivatives]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	120	Column	370	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[CTP positions hedging n-th to default credit derivatives]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

Template MKR SA CTP

[Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	120	Column	380	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging n-th to default credit derivatives]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Look-Through-Approach]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	120	Column	390	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[CTP value used for MKR purposes]
 [Main category].[CTP positions hedging n-th to default credit derivatives]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	120	Column	400	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[CTP positions hedging n-th to default credit derivatives]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Positions in the instrument].[Net MKR CTP short positions]

Sheet	000	Row	120	Column	410	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Weighted CTP value used for MKR purposes before CAP]
 [Main category].[CTP positions hedging n-th to default credit derivatives]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for correlation trading portfolio]
 [Positions in the instrument].[Weighted net MKR CTP long positions]

Sheet	000	Row	120	Column	420	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Weighted CTP value used for MKR purposes before CAP]
 [Main category].[CTP positions hedging n-th to default credit derivatives]
 [Type of risk].[MKR TDI Specific risk for CTP positions]
 [Prudential portfolio].[Trading book]

Template MKR SA CTP

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Positions in the instrument].[Weighted net MKR CTP short positions]

Sheet	000	Row	120	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Weighted CTP value used for MKR purposes after CAP]

[Main category].[CTP positions hedging n-th to default credit derivatives]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Positions in the instrument].[Weighted net MKR CTP long positions]

Sheet	000	Row	120	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Weighted CTP value used for MKR purposes after CAP]

[Main category].[CTP positions hedging n-th to default credit derivatives]

[Type of risk].[MKR TDI Specific risk for CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for correlation trading portfolio]

[Positions in the instrument].[Weighted net MKR CTP short positions]

Template MKR SA EQU

Sheet	999	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	020	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock

Template MKR SA EQU

Sheet 999 Row 020 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Financial instruments which can be subject to EQU market risk requirements under SA approach]
 [Type of risk].[MKR EQU General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR EQU Approachfor general risk]
 [Positions in the instrument].[Net MKR EQU short positions]
 [Country of the market].[Key dimension]

Sheet 999 Row 020 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Financial instruments which can be subject to EQU market risk requirements under SA approach]
 [Type of risk].[MKR EQU General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR EQU Approachfor general risk]
 [Positions in the instrument].[Net positions subject to capital charge]
 [Country of the market].[Key dimension]

Sheet 999 Row 020 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Capital requirements]
 [Main category].[Financial instruments which can be subject to EQU market risk requirements under SA approach]
 [Type of risk].[MKR EQU General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR EQU Approachfor general risk]
 [Country of the market].[Key dimension]

Sheet 999 Row 021 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Derivatives which can be subject to EQU market risk requirements under SA approach]
 [Type of risk].[MKR EQU General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR EQU Approachfor general risk]
 [Positions in the instrument].[Gross MKR EQU long positions]
 [Country of the market].[Key dimension]

Sheet 999 Row 021 Column 020 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Derivatives which can be subject to EQU market risk requirements under SA approach]
 [Type of risk].[MKR EQU General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR EQU Approachfor general risk]
 [Positions in the instrument].[Gross MKR EQU short positions]

Template MKR SA EQU

[Country of the market].[Key dimension]

Sheet	999	Row	022	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Other assets and liabilities which can be subject to EQU market risk requirements under SA approach]

[Type of risk].[MKR EQU General risk]

[Prudential portfolio].[Trading book]

[Approach].[MKR EQU Approachfor general risk]

[Positions in the instrument].[Gross MKR EQU long positions]

[Country of the market].[Key dimension]

Sheet	999	Row	022	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Other assets and liabilities which can be subject to EQU market risk requirements under SA approach]

[Type of risk].[MKR EQU General risk]

[Prudential portfolio].[Trading book]

[Approach].[MKR EQU Approachfor general risk]

[Positions in the instrument].[Gross MKR EQU short positions]

[Country of the market].[Key dimension]

Sheet	999	Row	030	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Exchange traded stock-index futures broadly diversified]

[Type of risk].[MKR EQU General risk]

[Prudential portfolio].[Trading book]

[Approach].[MKR EQU Approachfor general risk]

[Positions in the instrument].[Gross MKR EQU long positions]

[Country of the market].[Key dimension]

Sheet	999	Row	030	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Exchange traded stock-index futures broadly diversified]

[Type of risk].[MKR EQU General risk]

[Prudential portfolio].[Trading book]

[Approach].[MKR EQU Approachfor general risk]

[Positions in the instrument].[Gross MKR EQU short positions]

[Country of the market].[Key dimension]

Sheet	999	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Exchange traded stock-index futures broadly diversified]

[Type of risk].[MKR EQU General risk]

[Prudential portfolio].[Trading book]

Template MKR SA EQU

[Approach].[MKR EQU Approachfor general risk]
 [Positions in the instrument].[Net MKR EQU long positions]
 [Country of the market].[Key dimension]

Sheet	999	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Exchange traded stock-index futures broadly diversified]
 [Type of risk].[MKR EQU General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR EQU Approachfor general risk]
 [Positions in the instrument].[Net MKR EQU short positions]
 [Country of the market].[Key dimension]

Sheet	999	Row	040	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Financial instruments which can be subject to EQU market risk requirements under SA approach other than exchange traded stock]
 [Type of risk].[MKR EQU General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR EQU Approachfor general risk]
 [Positions in the instrument].[Gross MKR EQU long positions]
 [Country of the market].[Key dimension]

Sheet	999	Row	040	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Financial instruments which can be subject to EQU market risk requirements under SA approach other than exchange traded stock]
 [Type of risk].[MKR EQU General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR EQU Approachfor general risk]
 [Positions in the instrument].[Gross MKR EQU short positions]
 [Country of the market].[Key dimension]

Sheet	999	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Financial instruments which can be subject to EQU market risk requirements under SA approach other than exchange traded stock]
 [Type of risk].[MKR EQU General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR EQU Approachfor general risk]
 [Positions in the instrument].[Net MKR EQU long positions]
 [Country of the market].[Key dimension]

Sheet	999	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Financial instruments which can be subject to EQU market risk requirements under SA approach other than exchange traded stock]

Template MKR SA EQU

[Type of risk].[MKR EQU General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR EQU Approachfor general risk]
 [Positions in the instrument].[Net MKR EQU short positions]
 [Country of the market].[Key dimension]

Sheet 999 Row 050 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Financial instruments which can be subject to EQU market risk requirements under SA approach]
 [Type of risk].[MKR EQU Specific risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR EQU Approachfor specific risk]
 [Positions in the instrument].[Gross MKR EQU long positions]
 [Country of the market].[Key dimension]

Sheet 999 Row 050 Column 020 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Financial instruments which can be subject to EQU market risk requirements under SA approach]
 [Type of risk].[MKR EQU Specific risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR EQU Approachfor specific risk]
 [Positions in the instrument].[Gross MKR EQU short positions]
 [Country of the market].[Key dimension]

Sheet 999 Row 050 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Financial instruments which can be subject to EQU market risk requirements under SA approach]
 [Type of risk].[MKR EQU Specific risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR EQU Approachfor specific risk]
 [Positions in the instrument].[Net MKR EQU long positions]
 [Country of the market].[Key dimension]

Sheet 999 Row 050 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Financial instruments which can be subject to EQU market risk requirements under SA approach]
 [Type of risk].[MKR EQU Specific risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR EQU Approachfor specific risk]
 [Positions in the instrument].[Net MKR EQU short positions]
 [Country of the market].[Key dimension]

Sheet 999 Row 050 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template MKR SA EQU

[Amount type].[Value used for MKR purposes]

[Main category].[Financial instruments which can be subject to EQU market risk requirements under SA approach]

[Type of risk].[MKR EQU Specific risk]

[Prudential portfolio].[Trading book]

[Approach].[MKR EQU Approachfor specific risk]

[Positions in the instrument].[Net positions subject to capital charge]

[Country of the market].[Key dimension]

Sheet	999	Row	050	Column	060	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Capital requirements]

[Main category].[Financial instruments which can be subject to EQU market risk requirements under SA approach]

[Type of risk].[MKR EQU Specific risk]

[Prudential portfolio].[Trading book]

[Approach].[MKR EQU Approachfor specific risk]

[Country of the market].[Key dimension]

Sheet	999	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[CIUs]

[Type of risk].[MKR not look-through CIUs risk]

[Prudential portfolio].[Trading book]

[Approach].[MKR Particular Approachfor CIUs reported in EQU template]

[Positions in the instrument].[Gross MKR EQU long positions]

[Country of the market].[Key dimension]

Sheet	999	Row	080	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[CIUs]

[Type of risk].[MKR not look-through CIUs risk]

[Prudential portfolio].[Trading book]

[Approach].[MKR Particular Approachfor CIUs reported in EQU template]

[Positions in the instrument].[Gross MKR EQU short positions]

[Country of the market].[Key dimension]

Sheet	999	Row	080	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[CIUs]

[Type of risk].[MKR not look-through CIUs risk]

[Prudential portfolio].[Trading book]

[Approach].[MKR Particular Approachfor CIUs reported in EQU template]

[Positions in the instrument].[Net MKR EQU long positions]

[Country of the market].[Key dimension]

Sheet	999	Row	080	Column	040	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

Template MKR SA EQU

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[CIUs]
 [Type of risk].[MKR not look-through CIUs risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR Particular Approachfor CIUs reported in EQU template]
 [Positions in the instrument].[Net MKR EQU short positions]
 [Country of the market].[Key dimension]

Sheet 999 Row 080 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[CIUs]
 [Type of risk].[MKR not look-through CIUs risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR Particular Approachfor CIUs reported in EQU template]
 [Positions in the instrument].[Net positions subject to capital charge]
 [Country of the market].[Key dimension]

Sheet 999 Row 080 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Capital requirements]
 [Main category].[CIUs]
 [Type of risk].[MKR not look-through CIUs risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR Particular Approachfor CIUs reported in EQU template]
 [Country of the market].[Key dimension]

Sheet 999 Row 090 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Capital requirements]
 [Main category].[Options which can be subject to EQU market risk requirements under SA approach]
 [Type of risk].[MKR EQU risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR EQU Additional requirements for options]
 [Country of the market].[Key dimension]

Template MKR SA FX 1

Sheet	000	Row	010	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock

Template MKR SA FX 1

[Main category].[Financial instruments which can be subject to FX market risk requirements under SA approach]

[Type of risk].[MKR FX risk]

[Prudential portfolio].[Banking and trading book]

[Approach].[Standardised approach for MKR FX]

[Positions in the instrument].[Short positions subject to FX capital charge]

Sheet	000	Row	010	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for FX risk purposes]

[Main category].[Financial instruments which can be subject to FX market risk requirements under SA approach]

[Type of risk].[MKR FX risk]

[Prudential portfolio].[Banking and trading book]

[Approach].[Standardised approach for MKR FX]

[Positions in the instrument].[Matched positions subject to FX capital charge]

Sheet	000	Row	010	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Capital requirements]

[Main category].[Financial instruments which can be subject to FX market risk requirements under SA approach]

[Type of risk].[MKR FX risk]

[Prudential portfolio].[Banking and trading book]

[Approach].[Standardised approach for MKR FX]

Sheet	000	Row	010	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Total risk exposure amount]

[Main category].[Financial instruments which can be subject to FX market risk requirements under SA approach]

[Type of risk].[MKR FX risk]

[Prudential portfolio].[Banking and trading book]

[Approach].[Standardised approach for MKR FX]

Sheet	000	Row	020	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for FX risk purposes]

[Main category].[Financial instruments which can be subject to FX market risk requirements under SA approach - Instruments other than gold and d

[Type of risk].[MKR FX risk]

[Prudential portfolio].[Banking and trading book]

[Approach].[MKR FX approach]

[Positions in the instrument].[Gross MKR FX long positions]

[Currency of the exposure].[Currencies closely correlated]

Sheet	000	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for FX risk purposes]

[Main category].[Financial instruments which can be subject to FX market risk requirements under SA approach - Instruments other than gold and d

[Type of risk].[MKR FX risk]

[Prudential portfolio].[Banking and trading book]

[Approach].[MKR FX approach]

Template MKR SA FX 1

[Positions in the instrument].[Gross MKR FX short positions]

[Currency of the exposure].[Currencies closely correlated]

Sheet	000	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for FX risk purposes]

[Main category].[Financial instruments which can be subject to FX market risk requirements under SA approach - Instruments other than gold and d

[Type of risk].[MKR FX risk]

[Prudential portfolio].[Banking and trading book]

[Approach].[MKR FX approach]

[Positions in the instrument].[Net MKR FX long positions]

[Currency of the exposure].[Currencies closely correlated]

Sheet	000	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for FX risk purposes]

[Main category].[Financial instruments which can be subject to FX market risk requirements under SA approach - Instruments other than gold and d

[Type of risk].[MKR FX risk]

[Prudential portfolio].[Banking and trading book]

[Approach].[MKR FX approach]

[Positions in the instrument].[Net MKR FX short positions]

[Currency of the exposure].[Currencies closely correlated]

Sheet	000	Row	020	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for FX risk purposes]

[Main category].[Financial instruments which can be subject to FX market risk requirements under SA approach - Instruments other than gold and d

[Type of risk].[MKR FX risk]

[Prudential portfolio].[Banking and trading book]

[Approach].[MKR FX approach]

[Positions in the instrument].[Matched positions subject to FX capital charge]

[Currency of the exposure].[Currencies closely correlated]

Sheet	000	Row	020	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Capital requirements]

[Main category].[Financial instruments which can be subject to FX market risk requirements under SA approach - Instruments other than gold and d

[Type of risk].[MKR FX risk]

[Prudential portfolio].[Banking and trading book]

[Approach].[MKR FX approach]

[Currency of the exposure].[Currencies closely correlated]

Sheet	000	Row	030	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for FX risk purposes]

[Main category].[Financial instruments which can be subject to FX market risk requirements under SA approach - Instruments other than gold and d

[Type of risk].[MKR FX risk]

[Prudential portfolio].[Banking and trading book]

Template MKR SA FX 1

[Approach].[MKR FX approach]
 [Positions in the instrument].[Gross MKR FX long positions]
 [Currency of the exposure].[Currencies not closely correlated]

Sheet	000	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	070	Data Typ	Monetary	Period Type	Stock

Template MKR SA FX 1

[Prudential portfolio].[Banking and trading book]
 [Approach].[MKR FX approach]
 [Positions in the instrument].[Short positions subject to FX capital charge]
 [Currency of the exposure].[Currencies not closely correlated]

Sheet	000	Row	030	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	040	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	040	Column	050	Data Typ	Monetary	Period Type	Stock

Template MKR SA FX 1

[Positions in the instrument].[Net MKR FX short positions]

Sheet	000	Row	040	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	040	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	040	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	050	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	060	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock

Template MKR SA FX 1

[Base].[Exposures]

[Amount type].[Value used for FX risk purposes]

[Main category].[Financial instruments which can be subject to FX market risk requirements under SA approach - Derivatives]

[Type of risk].[MKR FX risk]

[Prudential portfolio].[Banking and trading book]

[Approach].[MKR FX approach]

[Positions in the instrument].[Gross MKR FX short positions]

Sheet	000	Row	080	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Capital requirements]

[Main category].[Financial instruments which can be subject to FX market risk requirements under SA approach - Derivatives]

[Type of risk].[MKR FX risk]

[Prudential portfolio].[Banking and trading book]

[Approach].[MKR FX approach]

Template MKR SA FX 2

Sheet 000 Row 999 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Main category].[Financial instruments which can be subject to FX market risk requirements under SA approach]
[Prudential portfolio].[Banking and trading book]
[Currency of the exposure].[Key dimension]

Sheet 000 Row 999 Column 020 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Value used for FX risk purposes]
[Main category].[Financial instruments which can be subject to FX market risk requirements under SA approach]
[Prudential portfolio].[Banking and trading book]
[Positions in the instrument].[Gross MKR FX long positions]
[Currency of the exposure].[Typed]

Sheet 000 Row 999 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Value used for FX risk purposes]
[Main category].[Financial instruments which can be subject to FX market risk requirements under SA approach]
[Prudential portfolio].[Banking and trading book]
[Positions in the instrument].[Gross MKR FX short positions]
[Currency of the exposure].[Typed]

Sheet 000 Row 999 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Value used for FX risk purposes]
[Main category].[Financial instruments which can be subject to FX market risk requirements under SA approach]
[Prudential portfolio].[Banking and trading book]
[Positions in the instrument].[Net MKR FX long positions]
[Currency of the exposure].[Typed]

Sheet 000 Row 999 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Value used for FX risk purposes]
[Main category].[Financial instruments which can be subject to FX market risk requirements under SA approach]
[Prudential portfolio].[Banking and trading book]
[Positions in the instrument].[Net MKR FX short positions]
[Currency of the exposure].[Typed]

Sheet 000 Row 999 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Value used for FX risk purposes]
[Main category].[Financial instruments which can be subject to FX market risk requirements under SA approach]
[Prudential portfolio].[Banking and trading book]
[Positions in the instrument].[Long positions subject to FX capital charge]
[Currency of the exposure].[Typed]

Sheet 000 Row 999 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template MKR SA FX 2

[Amount type].[Value used for FX risk purposes]

[Main category].[Financial instruments which can be subject to FX market risk requirements under SA approach]

[Prudential portfolio].[Banking and trading book]

[Positions in the instrument].[Short positions subject to FX capital charge]

[Currency of the exposure].[Typed]

Sheet	000	Row	999	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value used for FX risk purposes]

[Main category].[Financial instruments which can be subject to FX market risk requirements under SA approach]

[Prudential portfolio].[Banking and trading book]

[Positions in the instrument].[Matched positions subject to FX capital charge]

[Currency of the exposure].[Typed]

Sheet	000	Row	999	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Capital requirements]

[Main category].[Financial instruments which can be subject to FX market risk requirements under SA approach]

[Prudential portfolio].[Banking and trading book]

[Currency of the exposure].[Typed]

Sheet	000	Row	999	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Total risk exposure amount]

[Main category].[Financial instruments which can be subject to FX market risk requirements under SA approach]

[Prudential portfolio].[Banking and trading book]

[Currency of the exposure].[Typed]

Template MKR SA SEC

Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock

Template MKR SA SEC

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for positions calculated with approaches for securitisation instruments]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[7 - 10%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	010	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for positions calculated with approaches for securitisation instruments]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[12 - 18%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	010	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[20 - 35%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	010	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

Template MKR SA SEC

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[40 - 75%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	010	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[100%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	010	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[150%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	010	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[200%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	010	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

Template MKR SA SEC

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[225%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet 000 Row 010 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet 000 Row 010 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[300%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet 000 Row 010 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[350%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet 000 Row 010 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

Template MKR SA SEC

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[425%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	010	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[500%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	010	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[650%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	010	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[750%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	010	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

Template MKR SA SEC

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[850%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	010	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[1250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	010	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[1250%]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total - 1250% for positions not subject to any method]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	010	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	010	Column	260	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Use of external ratings].[Without direct issue credit assessment]

Template MKR SA SEC

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	010	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total Look-Through-Approach]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	010	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total Internal Assessment Approach]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	010	Column	290	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total Internal Assessment Approach]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	010	Column	300	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[7 - 10%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	010	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template MKR SA SEC

[Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[12 - 18%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	010	Column	320	Data Type	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[20 - 35%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	010	Column	330	Data Type	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[40 - 75%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	010	Column	340	Data Type	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[100%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	010	Column	350	Data Type	Monetary	Period Type	Stock
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[Base].[Exposures]

Template MKR SA SEC

[Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[150%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	010	Column	360	Data Type	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[200%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	010	Column	370	Data Type	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[225%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	010	Column	380	Data Type	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	010	Column	390	Data Type	Monetary	Period Type	Stock
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[Base].[Exposures]

Template MKR SA SEC

[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[300%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	010	Column	400	Data Type	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[350%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	010	Column	410	Data Type	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[425%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	010	Column	420	Data Type	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[500%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	010	Column	430	Data Type	Monetary	Period Type	Stock
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[Base].[Exposures]

Template MKR SA SEC

[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[650%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Positions in the instrument].[Net MKR SEC short positions]

Sheet 000 Row 010 Column 440 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[750%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Positions in the instrument].[Net MKR SEC short positions]

Sheet 000 Row 010 Column 450 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[850%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Positions in the instrument].[Net MKR SEC short positions]

Sheet 000 Row 010 Column 460 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[1250%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Positions in the instrument].[Net MKR SEC short positions]

Sheet 000 Row 010 Column 470 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template MKR SA SEC

[Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[1250%]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total - 1250% for positions not subject to any method]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	010	Column	480	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	010	Column	490	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	010	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Look-Through-Approach]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	010	Column	510	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]

Template MKR SA SEC

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total Internal Assessment Approach]

[Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	010	Column	520	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total Internal Assessment Approach]

[Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	010	Column	530	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Adjustment to weighted securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	010	Column	540	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Adjustment to weighted securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	010	Column	550	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Weighted securitisation value used for MKR purposes before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Positions in the instrument].[Weighted net MKR SEC long positions]

Sheet	000	Row	010	Column	560	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Weighted securitisation value used for MKR purposes before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

Template MKR SA SEC

[Positions in the instrument].[Weighted net MKR SEC short positions]

Sheet 000 Row 010 Column 570 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Sum of weighted securitisation value used for MKR purposes before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]

Sheet 000 Row 010 Column 580 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Weighted securitisation value used for MKR purposes after CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Positions in the instrument].[Weighted net MKR SEC long positions]

Sheet 000 Row 010 Column 590 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Weighted securitisation value used for MKR purposes after CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Positions in the instrument].[Weighted net MKR SEC short positions]

Sheet 000 Row 010 Column 600 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Sum of weighted securitisation value used for MKR purposes after CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]

Sheet 000 Row 020 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Positions in the instrument].[Gross MKR SEC long positions]

[Type of underlying].[Securitisation positions]

Sheet 000 Row 020 Column 020 Data Typ Monetary Period Type Stock

Template MKR SA SEC

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Positions in the instrument].[Gross MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Positions in the instrument].[Gross MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Positions in the instrument].[Gross MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	020	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Template MKR SA SEC

[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Positions in the instrument].[Net MKR SEC long positions]
[Type of underlying].[Securitisation positions]

Sheet	000	Row	020	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[100%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Positions in the instrument].[Net MKR SEC long positions]
[Type of underlying].[Securitisation positions]

Sheet	000	Row	020	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[150%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Positions in the instrument].[Net MKR SEC long positions]
[Type of underlying].[Securitisation positions]

Sheet	000	Row	020	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[200%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Positions in the instrument].[Net MKR SEC long positions]
[Type of underlying].[Securitisation positions]

Sheet	000	Row	020	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template MKR SA SEC

[Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[225%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	020	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	020	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[300%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	020	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[350%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Template MKR SA SEC

[Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet 000 Row 020 Column 220 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[850%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet 000 Row 020 Column 230 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet 000 Row 020 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[1250%]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total - 1250% for positions not subject to any method]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet 000 Row 020 Column 250 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template MKR SA SEC

[Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	020	Column	260	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	020	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Look-Through-Approach]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	020	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	020	Column	290	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Prudential portfolio].[Trading book]

Template MKR SA SEC

[Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	020	Column	300	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[7 - 10%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	020	Column	310	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[12 - 18%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	020	Column	320	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[20 - 35%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	020	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]

Template MKR SA SEC

[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[40 - 75%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Positions in the instrument].[Net MKR SEC short positions]
[Type of underlying].[Securitisation positions]

Sheet 000 Row 020 Column 340 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[100%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Positions in the instrument].[Net MKR SEC short positions]
[Type of underlying].[Securitisation positions]

Sheet 000 Row 020 Column 350 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[150%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Positions in the instrument].[Net MKR SEC short positions]
[Type of underlying].[Securitisation positions]

Sheet 000 Row 020 Column 360 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[200%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Positions in the instrument].[Net MKR SEC short positions]
[Type of underlying].[Securitisation positions]

Template MKR SA SEC

[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Positions in the instrument].[Net MKR SEC short positions]
[Type of underlying].[Securitisation positions]

Sheet	000	Row	020	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[425%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Positions in the instrument].[Net MKR SEC short positions]
[Type of underlying].[Securitisation positions]

Sheet	000	Row	020	Column	420	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[500%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Positions in the instrument].[Net MKR SEC short positions]
[Type of underlying].[Securitisation positions]

Sheet	000	Row	020	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[650%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Positions in the instrument].[Net MKR SEC short positions]
[Type of underlying].[Securitisation positions]

Sheet	000	Row	020	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template MKR SA SEC

[Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[750%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	020	Column	450	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[850%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	020	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	020	Column	470	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[1250%]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total - 1250% for positions not subject to any method]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Template MKR SA SEC

Sheet	000	Row	020	Column	480	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	490	Data Typ	Percentage	Period Type	Stock

Sheet	000	Row	020	Column	500	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	510	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	520	Data Typ	Percentage	Period Type	Stock

Template MKR SA SEC

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Sheet 000 Row 020 Column 530 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Adjustment to weighted securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet 000 Row 020 Column 540 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Adjustment to weighted securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Sheet 000 Row 020 Column 550 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Weighted securitisation value used for MKR purposes before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Positions in the instrument].[Weighted net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet 000 Row 020 Column 560 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Weighted securitisation value used for MKR purposes before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Positions in the instrument].[Weighted net MKR SEC short positions]

Template MKR SA SEC

[Type of underlying].[Securitisation positions]

Sheet 000 Row 020 Column 570 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Sum of weighted securitisation value used for MKR purposes before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]

[Type of underlying].[Securitisation positions]

Sheet 000 Row 020 Column 580 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Weighted securitisation value used for MKR purposes after CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Positions in the instrument].[Weighted net MKR SEC long positions]

[Type of underlying].[Securitisation positions]

Sheet 000 Row 020 Column 590 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Weighted securitisation value used for MKR purposes after CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Positions in the instrument].[Weighted net MKR SEC short positions]

[Type of underlying].[Securitisation positions]

Sheet 000 Row 020 Column 600 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Sum of weighted securitisation value used for MKR purposes after CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]

[Type of underlying].[Securitisation positions]

Sheet 000 Row 030 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

Template MKR SA SEC

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Gross MKR SEC long positions]

Sheet	000	Row	030	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Gross MKR SEC short positions]

Sheet	000	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Gross MKR SEC long positions]

Sheet	000	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Gross MKR SEC short positions]

Sheet	000	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	030	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

Template MKR SA SEC

[Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	030	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for positions calculated with approaches for securitisation instruments]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[7 - 10%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	030	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for positions calculated with approaches for securitisation instruments]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[12 - 18%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	030	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[20 - 35%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	030	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template MKR SA SEC

[Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[40 - 75%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	030	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[100%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	030	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[150%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	030	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[200%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]

Template MKR SA SEC

[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	030	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[425%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	030	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[500%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	030	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[650%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	030	Column	210	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template MKR SA SEC

[Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[750%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	030	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[850%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	030	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	030	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[1250%]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]

Template MKR SA SEC

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	030	Column	300	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[7 - 10%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	030	Column	310	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[12 - 18%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	030	Column	320	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[20 - 35%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]

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[Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet 000 Row 030 Column 370 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[225%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet 000 Row 030 Column 380 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet 000 Row 030 Column 390 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[300%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet 000 Row 030 Column 400 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template MKR SA SEC

[Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[350%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	030	Column	410	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[425%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	030	Column	420	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[500%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	030	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[650%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]

Template MKR SA SEC

Sheet 000 **Row 030** **Column 440** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[750%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Net MKR SEC short positions]

Sheet 000 **Row 030** **Column 450** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[850%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Net MKR SEC short positions]

Sheet 000 **Row 030** **Column 460** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[1250%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Net MKR SEC short positions]

Sheet 000 **Row 030** **Column 470** **Data Typ** Monetary **Period Type** Stock

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[1250%]

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[Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	030	Column	480	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	030	Column	490	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	030	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Look-Through-Approach]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	030	Column	510	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]

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[Methods to determine risk weights].[Total Internal Assessment Approach]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	030	Column	520	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total Internal Assessment Approach]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	030	Column	530	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Adjustment to weighted securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	030	Column	540	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Adjustment to weighted securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	030	Column	550	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Weighted securitisation value used for MKR purposes before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Weighted net MKR SEC long positions]

Sheet	000	Row	030	Column	560	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Weighted securitisation value used for MKR purposes before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

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[Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Weighted net MKR SEC short positions]

Sheet 000 Row 030 Column 570 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Sum of weighted securitisation value used for MKR purposes before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]

Sheet 000 Row 030 Column 580 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Weighted securitisation value used for MKR purposes after CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Weighted net MKR SEC long positions]

Sheet 000 Row 030 Column 590 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Weighted securitisation value used for MKR purposes after CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Weighted net MKR SEC short positions]

Sheet 000 Row 030 Column 600 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Sum of weighted securitisation value used for MKR purposes after CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]

Sheet 000 Row 040 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]

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[Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Gross MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	040	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Gross MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Gross MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Gross MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	040	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]

Template MKR SA SEC

[Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	040	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	040	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for positions calculated with approaches for securitisation instruments]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[7 - 10%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	040	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for positions calculated with approaches for securitisation instruments]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[12 - 18%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	040	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template MKR SA SEC

[Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[20 - 35%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet 000 Row 040 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[40 - 75%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet 000 Row 040 Column 110 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[100%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet 000 Row 040 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]

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[Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet 000 Row 040 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[350%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet 000 Row 040 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[425%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet 000 Row 040 Column 200 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[650%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet 000 Row 040 Column 230 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template MKR SA SEC

[Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet 000 Row 040 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[1250%]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet 000 Row 040 Column 250 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet 000 Row 040 Column 260 Data Typ Percentage Period Type Stock

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Originator]

Template MKR SA SEC

[Positions in the instrument].[Net MKR SEC long positions]

[Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	040	Column	270	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total Look-Through-Approach]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Net MKR SEC long positions]

[Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	040	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total Internal Assessment Approach]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Net MKR SEC long positions]

[Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	040	Column	290	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total Internal Assessment Approach]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Net MKR SEC long positions]

[Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	040	Column	300	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

Template MKR SA SEC

[Risk weights].[7 - 10%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	040	Column	310	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[12 - 18%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	040	Column	320	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[20 - 35%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	040	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[40 - 75%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Template MKR SA SEC

[Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[425%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	040	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[650%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	040	Column	460	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	040	Column	470	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[1250%]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Originator]

Template MKR SA SEC

[Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	040	Column	480	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	040	Column	490	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	040	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Look-Through-Approach]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	040	Column	510	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]

Template MKR SA SEC

[Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	040	Column	520	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	040	Column	530	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Adjustment to weighted securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	040	Column	540	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Adjustment to weighted securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	040	Column	550	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Weighted securitisation value used for MKR purposes before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Originator]

Template MKR SA SEC

[Positions in the instrument].[Weighted net MKR SEC long positions]

[Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	040	Column	560	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Weighted securitisation value used for MKR purposes before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Weighted net MKR SEC short positions]

[Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	040	Column	570	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Sum of weighted securitisation value used for MKR purposes before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]

[Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	040	Column	580	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Weighted securitisation value used for MKR purposes after CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Weighted net MKR SEC long positions]

[Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	040	Column	590	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Weighted securitisation value used for MKR purposes after CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Weighted net MKR SEC short positions]

[Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	040	Column	600	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template MKR SA SEC

[Amount type].[Sum of weighted securitisation value used for MKR purposes after CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	050	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Gross MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Gross MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Gross MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]

Template MKR SA SEC

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Gross MKR SEC short positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Net MKR SEC long positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Net MKR SEC short positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[20 - 35%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Net MKR SEC long positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

Template MKR SA SEC

[Risk weights].[40 - 75%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[100%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[150%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[200%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Template MKR SA SEC

[Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[500%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[650%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[750%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[850%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]

Template MKR SA SEC

[Positions in the instrument].[Net MKR SEC long positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[1250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Net MKR SEC long positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[1250%]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total - 1250% for positions not subject to any method]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Net MKR SEC long positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Net MKR SEC long positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	260	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template MKR SA SEC

[Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Look-Through-Approach]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	290	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	320	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template MKR SA SEC

[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[20 - 35%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Net MKR SEC short positions]
[Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[40 - 75%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Net MKR SEC short positions]
[Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	340	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[100%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Originator]
[Positions in the instrument].[Net MKR SEC short positions]
[Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[150%]

Template MKR SA SEC

[Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Sheet 000 Row 050 Column 360 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[200%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Sheet 000 Row 050 Column 370 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[225%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Sheet 000 Row 050 Column 390 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[300%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Template MKR SA SEC

[Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[750%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	450	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[850%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	460	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	470	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[1250%]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Originator]

Template MKR SA SEC

[Positions in the instrument].[Net MKR SEC short positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	480	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Net MKR SEC short positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	490	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Net MKR SEC short positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total Look-Through-Approach]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Net MKR SEC short positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	510	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

Template MKR SA SEC

[Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	520	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	550	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Weighted securitisation value used for MKR purposes before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Weighted net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	560	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Weighted securitisation value used for MKR purposes before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Originator]
 [Positions in the instrument].[Weighted net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	050	Column	570	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Sum of weighted securitisation value used for MKR purposes before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Originator]

Template MKR SA SEC

[Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]

[Type of underlying].[Securitisation positions]

Sheet 000 Row 050 Column 580 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Weighted securitisation value used for MKR purposes after CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Weighted net MKR SEC long positions]

[Type of underlying].[Securitisation positions]

Sheet 000 Row 050 Column 590 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Weighted securitisation value used for MKR purposes after CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Weighted net MKR SEC short positions]

[Type of underlying].[Securitisation positions]

Sheet 000 Row 050 Column 600 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Sum of weighted securitisation value used for MKR purposes after CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Role in the securitisation process].[Originator]

[Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]

[Type of underlying].[Securitisation positions]

Sheet 000 Row 060 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Gross MKR SEC long positions]

Sheet 000 Row 060 Column 020 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template MKR SA SEC

[Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Gross MKR SEC short positions]

Sheet 000 Row 060 Column 030 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Gross MKR SEC long positions]

Sheet 000 Row 060 Column 040 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Gross MKR SEC short positions]

Sheet 000 Row 060 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet 000 Row 060 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet 000 Row 060 Column 070 Data Typ Monetary Period Type Stock

Template MKR SA SEC

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for positions calculated with approaches for securitisation instruments]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[7 - 10%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	060	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for positions calculated with approaches for securitisation instruments]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[12 - 18%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	060	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[20 - 35%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	060	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[40 - 75%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

Template MKR SA SEC

[Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	060	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[100%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	060	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[150%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	060	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[200%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	060	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]

Template MKR SA SEC

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[225%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	060	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	060	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[300%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	060	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[350%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	060	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template MKR SA SEC

[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[425%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	060	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[500%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	060	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[650%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	060	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[750%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Investor]

Template MKR SA SEC

[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	060	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[850%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	060	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[1250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	060	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[1250%]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total - 1250% for positions not subject to any method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	060	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

Template MKR SA SEC

[Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	060	Column	260	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	060	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Look-Through-Approach]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	060	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	060	Column	290	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]

Template MKR SA SEC

[Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	060	Column	300	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[7 - 10%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	060	Column	310	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[12 - 18%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	060	Column	320	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[20 - 35%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	060	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]

Template MKR SA SEC

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[40 - 75%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	060	Column	340	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[100%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	060	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[150%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	060	Column	360	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[200%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	060	Column	370	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template MKR SA SEC

[Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[225%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet 000 Row 060 Column 380 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet 000 Row 060 Column 390 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[300%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet 000 Row 060 Column 400 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[350%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Investor]

Template MKR SA SEC

[Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	060	Column	410	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[425%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	060	Column	420	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[500%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	060	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[650%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	060	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

Template MKR SA SEC

[Risk weights].[750%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	060	Column	450	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[850%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	060	Column	460	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[1250%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	060	Column	470	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[1250%]
[Use of external ratings].[Without direct issue credit assessment]
[Methods to determine risk weights].[Total - 1250% for positions not subject to any method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	060	Column	480	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]

Template MKR SA SEC

[Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet 000 Row 060 Column 490 Data Typ Percentage Period Type Stock

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet 000 Row 060 Column 500 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Look-Through-Approach]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet 000 Row 060 Column 510 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet 000 Row 060 Column 520 Data Typ Percentage Period Type Stock

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template MKR SA SEC

[Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet 000 Row 060 Column 530 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Adjustment to weighted securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet 000 Row 060 Column 540 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Adjustment to weighted securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet 000 Row 060 Column 550 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Weighted securitisation value used for MKR purposes before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Weighted net MKR SEC long positions]

Sheet 000 Row 060 Column 560 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Weighted securitisation value used for MKR purposes before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Weighted net MKR SEC short positions]

Sheet 000 Row 060 Column 570 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template MKR SA SEC

[Amount type].[Sum of weighted securitisation value used for MKR purposes before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]

Sheet	000	Row	060	Column	580	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Weighted securitisation value used for MKR purposes after CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Weighted net MKR SEC long positions]

Sheet	000	Row	060	Column	590	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Weighted securitisation value used for MKR purposes after CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Weighted net MKR SEC short positions]

Sheet	000	Row	060	Column	600	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Sum of weighted securitisation value used for MKR purposes after CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]

Sheet	000	Row	070	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Gross MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Template MKR SA SEC

Sheet	000	Row	070	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	070	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	070	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	070	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	070	Column	060	Data Typ	Monetary	Period Type	Stock

Template MKR SA SEC

[Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	070	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for positions calculated with approaches for securitisation instruments]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[7 - 10%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	070	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for positions calculated with approaches for securitisation instruments]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[12 - 18%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	070	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[20 - 35%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Template MKR SA SEC

[Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[350%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	070	Column	180	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[425%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	070	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[650%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	070	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Investor]

Template MKR SA SEC

[Positions in the instrument].[Net MKR SEC long positions]

[Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	070	Column	240	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[1250%]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total - 1250% for positions not subject to any method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR SEC long positions]

[Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	070	Column	250	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR SEC long positions]

[Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	070	Column	260	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR SEC long positions]

[Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	070	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

Template MKR SA SEC

[Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Look-Through-Approach]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet 000 Row 070 Column 280 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet 000 Row 070 Column 290 Data Typ Percentage Period Type Stock

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet 000 Row 070 Column 300 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[7 - 10%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet 000 Row 070 Column 310 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template MKR SA SEC

[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[12 - 18%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR SEC short positions]
[Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	070	Column	320	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[20 - 35%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR SEC short positions]
[Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	070	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[40 - 75%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR SEC short positions]
[Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	070	Column	340	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[100%]

Template MKR SA SEC

[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR SEC short positions]
[Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	070	Column	380	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[250%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR SEC short positions]
[Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	070	Column	400	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[350%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR SEC short positions]
[Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	070	Column	410	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[425%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR SEC short positions]
[Type of underlying].[Underlying positions others than securitisation positions]

Template MKR SA SEC

[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Use of external ratings].[Without direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Supervisory formula method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR SEC short positions]
[Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	070	Column	490	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Average risk weight]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Use of external ratings].[Without direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Supervisory formula method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR SEC short positions]
[Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	070	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Use of external ratings].[Without direct issue credit assessment]
[Methods to determine risk weights].[Total Look-Through-Approach]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR SEC short positions]
[Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	070	Column	510	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Use of external ratings].[Without direct issue credit assessment]
[Methods to determine risk weights].[Total Internal Assessment Approach]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR SEC short positions]
[Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	070	Column	520	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]

Template MKR SA SEC

[Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	070	Column	530	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Adjustment to weighted securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	070	Column	540	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Adjustment to weighted securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	070	Column	550	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Weighted securitisation value used for MKR purposes before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Weighted net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	070	Column	560	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Weighted securitisation value used for MKR purposes before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]

Template MKR SA SEC

[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Weighted net MKR SEC short positions]
[Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	070	Column	570	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Sum of weighted securitisation value used for MKR purposes before CAP]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]
[Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	070	Column	580	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Weighted securitisation value used for MKR purposes after CAP]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Weighted net MKR SEC long positions]
[Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	070	Column	590	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Weighted securitisation value used for MKR purposes after CAP]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Weighted net MKR SEC short positions]
[Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	070	Column	600	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Sum of weighted securitisation value used for MKR purposes after CAP]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]

Template MKR SA SEC

[Type of underlying].[Underlying positions others than securitisation positions]

Sheet 000 Row 080 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Gross MKR SEC long positions]

[Type of underlying].[Securitisation positions]

Sheet 000 Row 080 Column 020 Data Typ Monetary Period Type Stock

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Gross MKR SEC short positions]

[Type of underlying].[Securitisation positions]

Sheet 000 Row 080 Column 030 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Gross MKR SEC long positions]

[Type of underlying].[Securitisation positions]

Sheet 000 Row 080 Column 040 Data Typ Monetary Period Type Stock

[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Gross MKR SEC short positions]

[Type of underlying].[Securitisation positions]

Sheet 000 Row 080 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template MKR SA SEC

[Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	080	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	080	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[20 - 35%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	080	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[40 - 75%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Template MKR SA SEC

[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[225%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR SEC long positions]
[Type of underlying].[Securitisation positions]

Sheet	000	Row	080	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[300%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR SEC long positions]
[Type of underlying].[Securitisation positions]

Sheet	000	Row	080	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[350%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR SEC long positions]
[Type of underlying].[Securitisation positions]

Sheet	000	Row	080	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[500%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Investor]

Template MKR SA SEC

[Positions in the instrument].[Net MKR SEC long positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	080	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[650%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR SEC long positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	080	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[750%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR SEC long positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	080	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[850%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR SEC long positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	080	Column	230	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

Template MKR SA SEC

[Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet 000 Row 080 Column 240 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[1250%]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet 000 Row 080 Column 250 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet 000 Row 080 Column 260 Data Typ Percentage Period Type Stock

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC long positions]

Template MKR SA SEC

[Type of underlying].[Securitisation positions]

Sheet	000	Row	080	Column	270	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total Look-Through-Approach]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR SEC long positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	080	Column	280	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total Internal Assessment Approach]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR SEC long positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	080	Column	290	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total Internal Assessment Approach]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR SEC long positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	080	Column	320	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[20 - 35%]

Template MKR SA SEC

[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR SEC short positions]
[Type of underlying].[Securitisation positions]

Sheet	000	Row	080	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[40 - 75%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR SEC short positions]
[Type of underlying].[Securitisation positions]

Sheet	000	Row	080	Column	340	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[100%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR SEC short positions]
[Type of underlying].[Securitisation positions]

Sheet	000	Row	080	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[150%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Investor]
[Positions in the instrument].[Net MKR SEC short positions]
[Type of underlying].[Securitisation positions]

Template MKR SA SEC

[Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[350%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	080	Column	420	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[500%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	080	Column	430	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[650%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	080	Column	440	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[750%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Investor]

Template MKR SA SEC

[Positions in the instrument].[Net MKR SEC short positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	080	Column	450	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[850%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR SEC short positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	080	Column	460	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[1250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR SEC short positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	080	Column	470	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[1250%]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total - 1250% for positions not subject to any method]

[Role in the securitisation process].[Investor]

[Positions in the instrument].[Net MKR SEC short positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	080	Column	480	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

Template MKR SA SEC

[Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	080	Column	490	Data Typ	Percentage	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	080	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Look-Through-Approach]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	080	Column	510	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Template MKR SA SEC

Sheet	000	Row	080	Column	520	Data Typ	Percentage	Period Type	Stock

Sheet	000	Row	080	Column	550	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	080	Column	560	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	080	Column	570	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	080	Column	580	Data Typ	Monetary	Period Type	Stock

Template MKR SA SEC

[Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Weighted net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	080	Column	590	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Weighted securitisation value used for MKR purposes after CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Weighted net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	080	Column	600	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Sum of weighted securitisation value used for MKR purposes after CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Investor]
 [Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Gross MKR SEC long positions]

Sheet	000	Row	090	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Sponsor]

Template MKR SA SEC

[Positions in the instrument].[Gross MKR SEC short positions]

Sheet 000 Row 090 Column 030 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Gross MKR SEC long positions]

Sheet 000 Row 090 Column 040 Data Typ Monetary Period Type Stock

[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Gross MKR SEC short positions]

Sheet 000 Row 090 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet 000 Row 090 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet 000 Row 090 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for positions calculated with approaches for securitisation instruments]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]

Template MKR SA SEC

[Risk weights].[7 - 10%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	090	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for positions calculated with approaches for securitisation instruments]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[12 - 18%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	090	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[20 - 35%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	090	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[40 - 75%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	090	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]

Template MKR SA SEC

[Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[100%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	090	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[150%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	090	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[200%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	090	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[225%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]

Template MKR SA SEC

Sheet 000 Row 090 Column 150 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[250%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR SEC long positions]

Sheet 000 Row 090 Column 160 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[300%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR SEC long positions]

Sheet 000 Row 090 Column 170 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[350%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR SEC long positions]

Sheet 000 Row 090 Column 180 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[425%]

Template MKR SA SEC

[Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	090	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[500%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	090	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[650%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	090	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[750%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	090	Column	220	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template MKR SA SEC

[Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[850%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	090	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	090	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[1250%]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	090	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet	000	Row	090	Column	260	Data Typ	Percentage	Period Type	Stock
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Template MKR SA SEC

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet 000 Row 090 Column 270 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Look-Through-Approach]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet 000 Row 090 Column 280 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet 000 Row 090 Column 290 Data Typ Percentage Period Type Stock

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]

Sheet 000 Row 090 Column 300 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]

Template MKR SA SEC

[Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[7 - 10%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	090	Column	310	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[12 - 18%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	090	Column	320	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[20 - 35%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	090	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[40 - 75%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC short positions]

Template MKR SA SEC

[Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet 000 Row 090 Column 380 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet 000 Row 090 Column 390 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[300%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet 000 Row 090 Column 400 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[350%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet 000 Row 090 Column 410 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template MKR SA SEC

[Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[425%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	090	Column	420	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[500%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	090	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[650%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	090	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[750%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC short positions]

Template MKR SA SEC

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

[Role in the securitisation process].[Sponsor]

[Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	090	Column	490	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Supervisory formula method]

[Role in the securitisation process].[Sponsor]

[Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	090	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total Look-Through-Approach]

[Role in the securitisation process].[Sponsor]

[Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	090	Column	510	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total Internal Assessment Approach]

[Role in the securitisation process].[Sponsor]

[Positions in the instrument].[Net MKR SEC short positions]

Sheet	000	Row	090	Column	520	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]

[Amount type].[Average risk weight]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total Internal Assessment Approach]

[Role in the securitisation process].[Sponsor]

Template MKR SA SEC

[Positions in the instrument].[Net MKR SEC short positions]

Sheet 000 Row 090 Column 550 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Weighted securitisation value used for MKR purposes before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Weighted net MKR SEC long positions]

Sheet 000 Row 090 Column 560 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Weighted securitisation value used for MKR purposes before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Weighted net MKR SEC short positions]

Sheet 000 Row 090 Column 570 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Sum of weighted securitisation value used for MKR purposes before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]

Sheet 000 Row 090 Column 580 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Weighted securitisation value used for MKR purposes after CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Weighted net MKR SEC long positions]

Sheet 000 Row 090 Column 590 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Weighted securitisation value used for MKR purposes after CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]

Template MKR SA SEC

[Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Weighted net MKR SEC short positions]

Sheet	000	Row	090	Column	600	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Sum of weighted securitisation value used for MKR purposes after CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Gross MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Gross MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]
 [Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Gross MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Own funds]

Template MKR SA SEC

[Amount type].[Exposure value]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Gross MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for positions calculated with approaches for securitisation instruments]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[7 - 10%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]

Template MKR SA SEC

[Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for positions calculated with approaches for securitisation instruments]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[12 - 18%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[20 - 35%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[40 - 75%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[100%]
 [Use of external ratings].[Direct issue credit assessment]

Template MKR SA SEC

[Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[350%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[425%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template MKR SA SEC

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[650%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[1250%]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]

Template MKR SA SEC

[Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet 000 Row 100 Column 260 Data Typ Percentage Period Type Stock

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet 000 Row 100 Column 270 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Look-Through-Approach]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet 000 Row 100 Column 280 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet 000 Row 100 Column 290 Data Typ Percentage Period Type Stock

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template MKR SA SEC

[Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	300	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[7 - 10%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	310	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[12 - 18%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	320	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[20 - 35%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC short positions]

Template MKR SA SEC

[Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	330	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[40 - 75%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Role in the securitisation process].[Sponsor]

[Positions in the instrument].[Net MKR SEC short positions]

[Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	340	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[100%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Role in the securitisation process].[Sponsor]

[Positions in the instrument].[Net MKR SEC short positions]

[Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	380	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Role in the securitisation process].[Sponsor]

[Positions in the instrument].[Net MKR SEC short positions]

[Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	400	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template MKR SA SEC

[Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[350%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	410	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[425%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[650%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	460	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]

Template MKR SA SEC

[Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	470	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[1250%]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	480	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	490	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]

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[Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Look-Through-Approach]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	510	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	520	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	550	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Weighted securitisation value used for MKR purposes before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Weighted net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	100	Column	560	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Weighted securitisation value used for MKR purposes before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template MKR SA SEC

[Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Weighted net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet 000 Row 100 Column 570 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Sum of weighted securitisation value used for MKR purposes before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet 000 Row 100 Column 580 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Weighted securitisation value used for MKR purposes after CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Weighted net MKR SEC long positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet 000 Row 100 Column 590 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Weighted securitisation value used for MKR purposes after CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Weighted net MKR SEC short positions]
 [Type of underlying].[Underlying positions others than securitisation positions]

Sheet 000 Row 100 Column 600 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Sum of weighted securitisation value used for MKR purposes after CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Sponsor]

Template MKR SA SEC

[Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]

[Type of underlying].[Underlying positions others than securitisation positions]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Role in the securitisation process].[Sponsor]

[Positions in the instrument].[Gross MKR SEC long positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	110	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Role in the securitisation process].[Sponsor]

[Positions in the instrument].[Gross MKR SEC short positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	110	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Role in the securitisation process].[Sponsor]

[Positions in the instrument].[Gross MKR SEC long positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	110	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Own funds]

[Amount type].[Exposure value]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Role in the securitisation process].[Sponsor]

[Positions in the instrument].[Gross MKR SEC short positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	110	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template MKR SA SEC

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet 000 Row 110 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Sheet 000 Row 110 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[20 - 35%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet 000 Row 110 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[40 - 75%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Template MKR SA SEC

[Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[225%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	110	Column	160	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[300%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	110	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[350%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	110	Column	190	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[500%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Ratings Based Method]
 [Role in the securitisation process].[Sponsor]

Template MKR SA SEC

[Positions in the instrument].[Net MKR SEC long positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	110	Column	200	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[650%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Role in the securitisation process].[Sponsor]

[Positions in the instrument].[Net MKR SEC long positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	110	Column	210	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[750%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Role in the securitisation process].[Sponsor]

[Positions in the instrument].[Net MKR SEC long positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	110	Column	220	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[850%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Role in the securitisation process].[Sponsor]

[Positions in the instrument].[Net MKR SEC long positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	110	Column	230	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

Template MKR SA SEC

[Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[1250%]
 [Use of external ratings].[Direct issue credit assessment]
 [Methods to determine risk weights].[Total Ratings Based Method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	110	Column	240	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[1250%]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total - 1250% for positions not subject to any method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	110	Column	250	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	110	Column	260	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]

Template MKR SA SEC

[Type of underlying].[Securitisation positions]

Sheet 000 Row 110 Column 270 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Look-Through-Approach]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet 000 Row 110 Column 280 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet 000 Row 110 Column 290 Data Typ Percentage Period Type Stock

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC long positions]
 [Type of underlying].[Securitisation positions]

Sheet 000 Row 110 Column 320 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Risk weights].[20 - 35%]

Template MKR SA SEC

[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR SEC short positions]
[Type of underlying].[Securitisation positions]

Sheet	000	Row	110	Column	330	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[40 - 75%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR SEC short positions]
[Type of underlying].[Securitisation positions]

Sheet	000	Row	110	Column	340	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[100%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR SEC short positions]
[Type of underlying].[Securitisation positions]

Sheet	000	Row	110	Column	350	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[150%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR SEC short positions]
[Type of underlying].[Securitisation positions]

Template MKR SA SEC

[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[350%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR SEC short positions]
[Type of underlying].[Securitisation positions]

Sheet	000	Row	110	Column	420	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[500%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR SEC short positions]
[Type of underlying].[Securitisation positions]

Sheet	000	Row	110	Column	430	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[650%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[Total Ratings Based Method]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Net MKR SEC short positions]
[Type of underlying].[Securitisation positions]

Sheet	000	Row	110	Column	440	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Securitisation value used for MKR purposes]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Risk weights].[750%]
[Use of external ratings].[Direct issue credit assessment]
[Methods to determine risk weights].[IRB SEC Ratings Based Method]
[Role in the securitisation process].[Sponsor]

Template MKR SA SEC

[Positions in the instrument].[Net MKR SEC short positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	110	Column	450	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[850%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[IRB SEC Ratings Based Method]

[Role in the securitisation process].[Sponsor]

[Positions in the instrument].[Net MKR SEC short positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	110	Column	460	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[1250%]

[Use of external ratings].[Direct issue credit assessment]

[Methods to determine risk weights].[Total Ratings Based Method]

[Role in the securitisation process].[Sponsor]

[Positions in the instrument].[Net MKR SEC short positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	110	Column	470	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Risk weights].[1250%]

[Use of external ratings].[Without direct issue credit assessment]

[Methods to determine risk weights].[Total - 1250% for positions not subject to any method]

[Role in the securitisation process].[Sponsor]

[Positions in the instrument].[Net MKR SEC short positions]

[Type of underlying].[Securitisation positions]

Sheet	000	Row	110	Column	480	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Securitisation value used for MKR purposes]

Template MKR SA SEC

[Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	110	Column	490	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Exposures]
 [Amount type].[Average risk weight]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[IRB SEC Supervisory formula method]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	110	Column	500	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Look-Through-Approach]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Sheet	000	Row	110	Column	510	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
 [Amount type].[Securitisation value used for MKR purposes]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Use of external ratings].[Without direct issue credit assessment]
 [Methods to determine risk weights].[Total Internal Assessment Approach]
 [Role in the securitisation process].[Sponsor]
 [Positions in the instrument].[Net MKR SEC short positions]
 [Type of underlying].[Securitisation positions]

Template MKR SA SEC

Sheet	000	Row	110	Column	520	Data Typ	Percentage	Period Type	Stock

Sheet	000	Row	110	Column	550	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	110	Column	560	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	110	Column	570	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	110	Column	580	Data Typ	Monetary	Period Type	Stock

Template MKR SA SEC

[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Weighted net MKR SEC long positions]
[Type of underlying].[Securitisation positions]

Sheet	000	Row	110	Column	590	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Weighted securitisation value used for MKR purposes after CAP]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Weighted net MKR SEC short positions]
[Type of underlying].[Securitisation positions]

Sheet	000	Row	110	Column	600	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Sum of weighted securitisation value used for MKR purposes after CAP]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Role in the securitisation process].[Sponsor]
[Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]
[Type of underlying].[Securitisation positions]

Sheet	000	Row	120	Column	570	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Sum of weighted securitisation value used for MKR purposes before CAP]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]
[Type of underlying].[Residential mortgages]

Sheet	000	Row	120	Column	600	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Sum of weighted securitisation value used for MKR purposes after CAP]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]

Template MKR SA SEC

[Type of underlying].[Residential mortgages]

Sheet	000	Row	130	Column	570	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Sum of weighted securitisation value used for MKR purposes before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]

[Type of underlying].[Commercial mortgages]

Sheet	000	Row	130	Column	600	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Sum of weighted securitisation value used for MKR purposes after CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]

[Type of underlying].[Commercial mortgages]

Sheet	000	Row	140	Column	570	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Sum of weighted securitisation value used for MKR purposes before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]

[Type of underlying].[Credit card receivables]

Sheet	000	Row	140	Column	600	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Sum of weighted securitisation value used for MKR purposes after CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for securitisation instruments]

[Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]

[Type of underlying].[Credit card receivables]

Sheet	000	Row	150	Column	570	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Sum of weighted securitisation value used for MKR purposes before CAP]

[Main category].[Instruments which can be subject to securitisation credit risk treatment]

[Type of risk].[MKR TDI Specific risk for securitisation instrument]

[Prudential portfolio].[Trading book]

Template MKR SA SEC

[Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]
 [Type of underlying].[Leasing]

Sheet 000 Row 150 Column 600 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Sum of weighted securitisation value used for MKR purposes after CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]
 [Type of underlying].[Leasing]

Sheet 000 Row 160 Column 570 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Sum of weighted securitisation value used for MKR purposes before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]
 [Type of underlying].[Loans to corporates or SMEs]

Sheet 000 Row 160 Column 600 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Sum of weighted securitisation value used for MKR purposes after CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]
 [Type of underlying].[Loans to corporates or SMEs]

Sheet 000 Row 170 Column 570 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Sum of weighted securitisation value used for MKR purposes before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]
 [Type of underlying].[Consumer loans]

Sheet 000 Row 170 Column 600 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Sum of weighted securitisation value used for MKR purposes after CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]

Template MKR SA SEC

[Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]
 [Type of underlying].[Consumer loans]

Sheet 000 Row 180 Column 570 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Sum of weighted securitisation value used for MKR purposes before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]
 [Type of underlying].[Trade receivables]

Sheet 000 Row 180 Column 600 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Sum of weighted securitisation value used for MKR purposes after CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]
 [Type of underlying].[Trade receivables]

Sheet 000 Row 190 Column 570 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Sum of weighted securitisation value used for MKR purposes before CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]
 [Type of underlying].[Other assets]

Sheet 000 Row 190 Column 600 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Sum of weighted securitisation value used for MKR purposes after CAP]
 [Main category].[Instruments which can be subject to securitisation credit risk treatment]
 [Type of risk].[MKR TDI Specific risk for securitisation instrument]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for securitisation instruments]
 [Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]
 [Type of underlying].[Other assets]

Sheet 000 Row 200 Column 570 Data Typ Monetary Period Type Stock

[Base].[Exposures]

Template MKR SA SEC

[Amount type].[Sum of weighted securitisation value used for MKR purposes before CAP]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]
[Type of underlying].[Covered Bonds]

Sheet	000	Row	200	Column	600	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Sum of weighted securitisation value used for MKR purposes after CAP]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]
[Type of underlying].[Covered Bonds]

Sheet	000	Row	210	Column	570	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Sum of weighted securitisation value used for MKR purposes before CAP]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]
[Type of underlying].[Other liabilities]

Sheet	000	Row	210	Column	600	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[Sum of weighted securitisation value used for MKR purposes after CAP]
[Main category].[Instruments which can be subject to securitisation credit risk treatment]
[Type of risk].[MKR TDI Specific risk for securitisation instrument]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI approach for specific risk for securitisation instruments]
[Positions in the instrument].[Sum of weighted net MKR SEC long and short positions]
[Type of underlying].[Other liabilities]

Template MKR SA TDI

Sheet	999	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	020	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock

Template MKR SA TDI

Sheet 999 Row 020 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
 [Type of risk].[MKR TDI General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI General risk maturity-based approach]
 [Positions in the instrument].[Net MKR TDI short positions]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 020 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
 [Type of risk].[MKR TDI General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI General risk maturity-based approach]
 [Positions in the instrument].[Net positions subject to capital charge]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 020 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Capital requirements]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
 [Type of risk].[MKR TDI General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI General risk maturity-based approach]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 021 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Derivatives which can be subject to TDI market risk requirements under SA approach]
 [Type of risk].[MKR TDI General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI General risk maturity-based approach]
 [Positions in the instrument].[Gross MKR TDI long positions]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 021 Column 020 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Derivatives which can be subject to TDI market risk requirements under SA approach]
 [Type of risk].[MKR TDI General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI General risk maturity-based approach]
 [Positions in the instrument].[Gross MKR TDI short positions]

Template MKR SA TDI

[Currency of the exposure].[Key dimension]

Sheet 999 Row 022 Column 010 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA Approachother than derivatives]

[Type of risk].[MKR TDI General risk]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI General risk maturity-based approach]

[Positions in the instrument].[Gross MKR TDI long positions]

[Currency of the exposure].[Key dimension]

Sheet 999 Row 022 Column 020 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA Approachother than derivatives]

[Type of risk].[MKR TDI General risk]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI General risk maturity-based approach]

[Positions in the instrument].[Gross MKR TDI short positions]

[Currency of the exposure].[Key dimension]

Sheet 999 Row 030 Column 010 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]

[Type of risk].[MKR TDI General risk]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI General risk maturity-based approach]

[Risk weights].[Zone 1 risk weights for MKR SA TDI general maturity-based approach]

[Positions in the instrument].[Gross MKR TDI long positions]

[Currency of the exposure].[Key dimension]

Sheet 999 Row 030 Column 020 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]

[Type of risk].[MKR TDI General risk]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI General risk maturity-based approach]

[Risk weights].[Zone 1 risk weights for MKR SA TDI general maturity-based approach]

[Positions in the instrument].[Gross MKR TDI short positions]

[Currency of the exposure].[Key dimension]

Sheet 999 Row 030 Column 030 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]

Template MKR SA TDI

[Type of risk].[MKR TDI General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI General risk maturity-based approach]
 [Risk weights].[Zone 1 risk weights for MKR SA TDI general maturity-based approach]
 [Positions in the instrument].[Net MKR TDI long positions]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 030 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
 [Type of risk].[MKR TDI General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI General risk maturity-based approach]
 [Risk weights].[Zone 1 risk weights for MKR SA TDI general maturity-based approach]
 [Positions in the instrument].[Net MKR TDI short positions]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 040 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
 [Type of risk].[MKR TDI General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI General risk maturity-based approach]
 [Risk weights].[0%]
 [Positions in the instrument].[Net MKR TDI long positions]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 040 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
 [Type of risk].[MKR TDI General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI General risk maturity-based approach]
 [Risk weights].[0%]
 [Positions in the instrument].[Net MKR TDI short positions]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 050 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
 [Type of risk].[MKR TDI General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI General risk maturity-based approach]
 [Risk weights].[0,2%]

Template MKR SA TDI

[Positions in the instrument].[Net MKR TDI long positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	050	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]

[Type of risk].[MKR TDI General risk]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI General risk maturity-based approach]

[Risk weights].[0,2%]

[Positions in the instrument].[Net MKR TDI short positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]

[Type of risk].[MKR TDI General risk]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI General risk maturity-based approach]

[Risk weights].[0,4%]

[Positions in the instrument].[Net MKR TDI long positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]

[Type of risk].[MKR TDI General risk]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI General risk maturity-based approach]

[Risk weights].[0,4%]

[Positions in the instrument].[Net MKR TDI short positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	070	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]

[Type of risk].[MKR TDI General risk]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI General risk maturity-based approach]

[Risk weights].[0,7%]

[Positions in the instrument].[Net MKR TDI long positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	070	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template MKR SA TDI

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]

[Type of risk].[MKR TDI General risk]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI General risk maturity-based approach]

[Risk weights].[0,7%]

[Positions in the instrument].[Net MKR TDI short positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]

[Type of risk].[MKR TDI General risk]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI General risk maturity-based approach]

[Risk weights].[Zone 2 risk weights for MKR SA TDI general maturity-based approach]

[Positions in the instrument].[Gross MKR TDI long positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	080	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]

[Type of risk].[MKR TDI General risk]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI General risk maturity-based approach]

[Risk weights].[Zone 2 risk weights for MKR SA TDI general maturity-based approach]

[Positions in the instrument].[Gross MKR TDI short positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	080	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]

[Type of risk].[MKR TDI General risk]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI General risk maturity-based approach]

[Risk weights].[Zone 2 risk weights for MKR SA TDI general maturity-based approach]

[Positions in the instrument].[Net MKR TDI long positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	080	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]

[Type of risk].[MKR TDI General risk]

Template MKR SA TDI

[Prudential portfolio].[Trading book]
 [Approach].[MKR TDI General risk maturity-based approach]
 [Risk weights].[Zone 2 risk weights for MKR SA TDI general maturity-based approach]
 [Positions in the instrument].[Net MKR TDI short positions]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 090 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
 [Type of risk].[MKR TDI General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI General risk maturity-based approach]
 [Risk weights].[1,25%]
 [Positions in the instrument].[Net MKR TDI long positions]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 090 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
 [Type of risk].[MKR TDI General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI General risk maturity-based approach]
 [Risk weights].[1,25%]
 [Positions in the instrument].[Net MKR TDI short positions]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 100 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
 [Type of risk].[MKR TDI General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI General risk maturity-based approach]
 [Risk weights].[1,75%]
 [Positions in the instrument].[Net MKR TDI long positions]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 100 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
 [Type of risk].[MKR TDI General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI General risk maturity-based approach]
 [Risk weights].[1,75%]
 [Positions in the instrument].[Net MKR TDI short positions]

Template MKR SA TDI

[Currency of the exposure].[Key dimension]

Sheet	999	Row	110	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]

[Type of risk].[MKR TDI General risk]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI General risk maturity-based approach]

[Risk weights].[2,25%]

[Positions in the instrument].[Net MKR TDI long positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	110	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]

[Type of risk].[MKR TDI General risk]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI General risk maturity-based approach]

[Risk weights].[2,25%]

[Positions in the instrument].[Net MKR TDI short positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	120	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]

[Type of risk].[MKR TDI General risk]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI General risk maturity-based approach]

[Risk weights].[Zone 3 risk weights for MKR SA TDI general maturity-based approach]

[Positions in the instrument].[Gross MKR TDI long positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	120	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]

[Type of risk].[MKR TDI General risk]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI General risk maturity-based approach]

[Risk weights].[Zone 3 risk weights for MKR SA TDI general maturity-based approach]

[Positions in the instrument].[Gross MKR TDI short positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	120	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

Template MKR SA TDI

[Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
 [Type of risk].[MKR TDI General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI General risk maturity-based approach]
 [Risk weights].[Zone 3 risk weights for MKR SA TDI general maturity-based approach]
 [Positions in the instrument].[Net MKR TDI long positions]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 120 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
 [Type of risk].[MKR TDI General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI General risk maturity-based approach]
 [Risk weights].[Zone 3 risk weights for MKR SA TDI general maturity-based approach]
 [Positions in the instrument].[Net MKR TDI short positions]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 130 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
 [Type of risk].[MKR TDI General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI General risk maturity-based approach]
 [Risk weights].[2,75%]
 [Positions in the instrument].[Net MKR TDI long positions]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 130 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
 [Type of risk].[MKR TDI General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI General risk maturity-based approach]
 [Risk weights].[2,75%]
 [Positions in the instrument].[Net MKR TDI short positions]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 140 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
 [Type of risk].[MKR TDI General risk]
 [Prudential portfolio].[Trading book]

Template MKR SA TDI

[Approach].[MKR TDI General risk maturity-based approach]

[Risk weights].[3,25%]

[Positions in the instrument].[Net MKR TDI long positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	140	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]

[Type of risk].[MKR TDI General risk]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI General risk maturity-based approach]

[Risk weights].[3,25%]

[Positions in the instrument].[Net MKR TDI short positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	150	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]

[Type of risk].[MKR TDI General risk]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI General risk maturity-based approach]

[Risk weights].[3,75%]

[Positions in the instrument].[Net MKR TDI long positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	150	Column	040	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]

[Type of risk].[MKR TDI General risk]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI General risk maturity-based approach]

[Risk weights].[3,75%]

[Positions in the instrument].[Net MKR TDI short positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	160	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]

[Type of risk].[MKR TDI General risk]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI General risk maturity-based approach]

[Risk weights].[4,5%]

[Positions in the instrument].[Net MKR TDI long positions]

[Currency of the exposure].[Key dimension]

Template MKR SA TDI

Sheet	999	Row	160	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	170	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	170	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	180	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	180	Column	040	Data Typ	Monetary	Period Type	Stock

Template MKR SA TDI

[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
[Type of risk].[MKR TDI General risk]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI General risk maturity-based approach]
[Risk weights].[6%]
[Positions in the instrument].[Net MKR TDI short positions]
[Currency of the exposure].[Key dimension]

Sheet	999	Row	190	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Value used for MKR purposes]
[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
[Type of risk].[MKR TDI General risk]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI General risk maturity-based approach]
[Risk weights].[8%]
[Positions in the instrument].[Net MKR TDI long positions]
[Currency of the exposure].[Key dimension]

Sheet	999	Row	190	Column	040	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Value used for MKR purposes]
[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
[Type of risk].[MKR TDI General risk]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI General risk maturity-based approach]
[Risk weights].[8%]
[Positions in the instrument].[Net MKR TDI short positions]
[Currency of the exposure].[Key dimension]

Sheet	999	Row	200	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Value used for MKR purposes]
[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
[Type of risk].[MKR TDI General risk]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI General risk maturity-based approach]
[Risk weights].[12,5%]
[Positions in the instrument].[Net MKR TDI long positions]
[Currency of the exposure].[Key dimension]

Sheet	999	Row	200	Column	040	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Exposures]
[Amount type].[Value used for MKR purposes]
[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
[Type of risk].[MKR TDI General risk]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI General risk maturity-based approach]

Template MKR SA TDI

[Risk weights].[12,5%]

[Positions in the instrument].[Net MKR TDI short positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	210	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]

[Type of risk].[MKR TDI General risk]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI General risk duration-based approach]

[Positions in the instrument].[Gross MKR TDI long positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	210	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]

[Type of risk].[MKR TDI General risk]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI General risk duration-based approach]

[Positions in the instrument].[Gross MKR TDI short positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	210	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]

[Type of risk].[MKR TDI General risk]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI General risk duration-based approach]

[Positions in the instrument].[Net MKR TDI long positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	210	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]

[Type of risk].[MKR TDI General risk]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI General risk duration-based approach]

[Positions in the instrument].[Net MKR TDI short positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	210	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]

Template MKR SA TDI

[Type of risk].[MKR TDI General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI General risk duration-based approach]
 [Positions in the instrument].[Net positions subject to capital charge]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 210 Column 060 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[Capital requirements]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
 [Type of risk].[MKR TDI General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI General risk duration-based approach]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 210 Column 070 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[Total risk exposure amount]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
 [Type of risk].[MKR TDI General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI General risk duration-based approach]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 211 Column 010 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Derivatives which can be subject to TDI market risk requirements under SA approach]
 [Type of risk].[MKR TDI General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI General risk duration-based approach]
 [Positions in the instrument].[Gross MKR TDI long positions]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 211 Column 020 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Derivatives which can be subject to TDI market risk requirements under SA approach]
 [Type of risk].[MKR TDI General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI General risk duration-based approach]
 [Positions in the instrument].[Gross MKR TDI short positions]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 212 Column 010 **Data Typ Monetary** **Period Type Stock**

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA Approach other than derivatives]

Template MKR SA TDI

[Type of risk].[MKR TDI General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI General risk duration-based approach]
 [Positions in the instrument].[Gross MKR TDI long positions]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 212 Column 020 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA Approach other than derivatives]
 [Type of risk].[MKR TDI General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI General risk duration-based approach]
 [Positions in the instrument].[Gross MKR TDI short positions]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 220 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
 [Type of risk].[MKR TDI General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI General risk duration-based approach]
 [Risk weights].[Zone 1 risk weights for MKR SA TDI general duration-based approach]
 [Positions in the instrument].[Gross MKR TDI long positions]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 220 Column 020 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
 [Type of risk].[MKR TDI General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI General risk duration-based approach]
 [Risk weights].[Zone 1 risk weights for MKR SA TDI general duration-based approach]
 [Positions in the instrument].[Gross MKR TDI short positions]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 220 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
 [Type of risk].[MKR TDI General risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI General risk duration-based approach]
 [Risk weights].[Zone 1 risk weights for MKR SA TDI general duration-based approach]
 [Positions in the instrument].[Net MKR TDI long positions]
 [Currency of the exposure].[Key dimension]

Template MKR SA TDI

Sheet 999 Row 220 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Value used for MKR purposes]
[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
[Type of risk].[MKR TDI General risk]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI General risk duration-based approach]
[Risk weights].[Zone 1 risk weights for MKR SA TDI general duration-based approach]
[Positions in the instrument].[Net MKR TDI short positions]
[Currency of the exposure].[Key dimension]

Sheet 999 Row 230 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Value used for MKR purposes]
[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
[Type of risk].[MKR TDI General risk]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI General risk duration-based approach]
[Risk weights].[Zone 2 risk weights for MKR SA TDI general duration-based approach]
[Positions in the instrument].[Gross MKR TDI long positions]
[Currency of the exposure].[Key dimension]

Sheet 999 Row 230 Column 020 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Value used for MKR purposes]
[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
[Type of risk].[MKR TDI General risk]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI General risk duration-based approach]
[Risk weights].[Zone 2 risk weights for MKR SA TDI general duration-based approach]
[Positions in the instrument].[Gross MKR TDI short positions]
[Currency of the exposure].[Key dimension]

Sheet 999 Row 230 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Value used for MKR purposes]
[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
[Type of risk].[MKR TDI General risk]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI General risk duration-based approach]
[Risk weights].[Zone 2 risk weights for MKR SA TDI general duration-based approach]
[Positions in the instrument].[Net MKR TDI long positions]
[Currency of the exposure].[Key dimension]

Sheet 999 Row 230 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
[Amount type].[Value used for MKR purposes]

Template MKR SA TDI

[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
[Type of risk].[MKR TDI General risk]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI General risk duration-based approach]
[Risk weights].[Zone 2 risk weights for MKR SA TDI general duration-based approach]
[Positions in the instrument].[Net MKR TDI short positions]
[Currency of the exposure].[Key dimension]

Sheet	999	Row	240	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Value used for MKR purposes]
[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
[Type of risk].[MKR TDI General risk]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI General risk duration-based approach]
[Risk weights].[Zone 3 risk weights for MKR SA TDI general duration-based approach]
[Positions in the instrument].[Gross MKR TDI long positions]
[Currency of the exposure].[Key dimension]

Sheet	999	Row	240	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Value used for MKR purposes]
[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
[Type of risk].[MKR TDI General risk]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI General risk duration-based approach]
[Risk weights].[Zone 3 risk weights for MKR SA TDI general duration-based approach]
[Positions in the instrument].[Gross MKR TDI short positions]
[Currency of the exposure].[Key dimension]

Sheet	999	Row	240	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Value used for MKR purposes]
[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
[Type of risk].[MKR TDI General risk]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI General risk duration-based approach]
[Risk weights].[Zone 3 risk weights for MKR SA TDI general duration-based approach]
[Positions in the instrument].[Net MKR TDI long positions]
[Currency of the exposure].[Key dimension]

Sheet	999	Row	240	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]
[Amount type].[Value used for MKR purposes]
[Main category].[Instruments which can be subject to TDI market risk requirements under SA approach]
[Type of risk].[MKR TDI General risk]
[Prudential portfolio].[Trading book]
[Approach].[MKR TDI General risk duration-based approach]

Template MKR SA TDI

[Risk weights].[Zone 3 risk weights for MKR SA TDI general duration-based approach]

[Positions in the instrument].[Net MKR TDI short positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	250	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA Approach excluding securitisation instruments]

[Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]

[Positions in the instrument].[Gross MKR TDI long positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	250	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA Approach excluding securitisation instruments]

[Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]

[Positions in the instrument].[Gross MKR TDI short positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	250	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA Approach excluding securitisation instruments]

[Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]

[Positions in the instrument].[Net MKR TDI long positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	250	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA Approach excluding securitisation instruments]

[Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]

[Positions in the instrument].[Net MKR TDI short positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	250	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA Approach excluding securitisation instruments]

Template MKR SA TDI

[Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]
 [Positions in the instrument].[Net positions subject to capital charge]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 250 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Capital requirements]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA Approach excluding securitisation instruments]
 [Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 260 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA Approach excluding securitisation instruments]
 [Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]
 [Risk weights].[0%]
 [Positions in the instrument].[Gross MKR TDI long positions]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 260 Column 020 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA Approach excluding securitisation instruments]
 [Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]
 [Risk weights].[0%]
 [Positions in the instrument].[Gross MKR TDI short positions]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 260 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA Approach excluding securitisation instruments]
 [Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]
 [Risk weights].[0%]
 [Positions in the instrument].[Net MKR TDI long positions]
 [Currency of the exposure].[Key dimension]

Template MKR SA TDI

Sheet	999	Row	260	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	260	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	260	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	270	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	270	Column	020	Data Typ	Monetary	Period Type	Stock

Template MKR SA TDI

[Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]
 [Risk weights].[Debt securities under the second category risk weights for MKR SA TDI specific total]
 [Positions in the instrument].[Gross MKR TDI short positions]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 270 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA Approachexcluding securitisation instruments]
 [Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]
 [Risk weights].[Debt securities under the second category risk weights for MKR SA TDI specific total]
 [Positions in the instrument].[Net MKR TDI long positions]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 270 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA Approachexcluding securitisation instruments]
 [Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]
 [Risk weights].[Debt securities under the second category risk weights for MKR SA TDI specific total]
 [Positions in the instrument].[Net MKR TDI short positions]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 270 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA Approachexcluding securitisation instruments]
 [Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]
 [Risk weights].[Debt securities under the second category risk weights for MKR SA TDI specific total]
 [Positions in the instrument].[Net positions subject to capital charge]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 270 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Capital requirements]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA Approachexcluding securitisation instruments]
 [Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]
 [Risk weights].[Debt securities under the second category risk weights for MKR SA TDI specific total]

Template MKR SA TDI

[Currency of the exposure].[Key dimension]

Sheet	999	Row	280	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA Approachexcluding securitisation instruments]

[Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]

[Risk weights].[0,25%]

[Positions in the instrument].[Gross MKR TDI long positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	280	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA Approachexcluding securitisation instruments]

[Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]

[Risk weights].[0,25%]

[Positions in the instrument].[Gross MKR TDI short positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	280	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA Approachexcluding securitisation instruments]

[Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]

[Risk weights].[0,25%]

[Positions in the instrument].[Net MKR TDI long positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	280	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA Approachexcluding securitisation instruments]

[Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]

[Risk weights].[0,25%]

[Positions in the instrument].[Net MKR TDI short positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	280	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

Template MKR SA TDI

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA Approachexcluding securitisation instruments]

[Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]

[Risk weights].[0,25%]

[Positions in the instrument].[Net positions subject to capital charge]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	280	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Capital requirements]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA Approachexcluding securitisation instruments]

[Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]

[Risk weights].[0,25%]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	290	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA Approachexcluding securitisation instruments]

[Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]

[Risk weights].[1%]

[Positions in the instrument].[Gross MKR TDI long positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	290	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA Approachexcluding securitisation instruments]

[Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]

[Risk weights].[1%]

[Positions in the instrument].[Gross MKR TDI short positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	290	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA Approachexcluding securitisation instruments]

[Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]

Template MKR SA TDI

[Risk weights].[1%]

[Positions in the instrument].[Net MKR TDI long positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	290	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA Approachexcluding securitisation instruments]

[Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]

[Risk weights].[1%]

[Positions in the instrument].[Net MKR TDI short positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	290	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA Approachexcluding securitisation instruments]

[Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]

[Risk weights].[1%]

[Positions in the instrument].[Net positions subject to capital charge]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	290	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Capital requirements]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA Approachexcluding securitisation instruments]

[Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]

[Risk weights].[1%]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	300	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA Approachexcluding securitisation instruments]

[Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]

[Risk weights].[1,6%]

[Positions in the instrument].[Gross MKR TDI long positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	300	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template MKR SA TDI

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA Approachexcluding securitisation instruments]

[Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]

[Risk weights].[1,6%]

[Positions in the instrument].[Gross MKR TDI short positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	300	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA Approachexcluding securitisation instruments]

[Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]

[Risk weights].[1,6%]

[Positions in the instrument].[Net MKR TDI long positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	300	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA Approachexcluding securitisation instruments]

[Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]

[Risk weights].[1,6%]

[Positions in the instrument].[Net MKR TDI short positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	300	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA Approachexcluding securitisation instruments]

[Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]

[Risk weights].[1,6%]

[Positions in the instrument].[Net positions subject to capital charge]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	300	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Capital requirements]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA Approachexcluding securitisation instruments]

[Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]

Template MKR SA TDI

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]

[Risk weights].[1,6%]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	310	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA Approachexcluding securitisation instruments]

[Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]

[Risk weights].[8%]

[Positions in the instrument].[Gross MKR TDI long positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	310	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA Approachexcluding securitisation instruments]

[Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]

[Risk weights].[8%]

[Positions in the instrument].[Gross MKR TDI short positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	310	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA Approachexcluding securitisation instruments]

[Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]

[Risk weights].[8%]

[Positions in the instrument].[Net MKR TDI long positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	310	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Instruments which can be subject to TDI market risk requirements under SA Approachexcluding securitisation instruments]

[Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]

[Risk weights].[8%]

[Positions in the instrument].[Net MKR TDI short positions]

[Currency of the exposure].[Key dimension]

Template MKR SA TDI

Sheet	999	Row	310	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	310	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	320	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	320	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	320	Column	030	Data Typ	Monetary	Period Type	Stock

Template MKR SA TDI

[Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]
 [Risk weights].[12%]
 [Positions in the instrument].[Net MKR TDI long positions]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 320 Column 040 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA Approachexcluding securitisation instruments]
 [Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]
 [Risk weights].[12%]
 [Positions in the instrument].[Net MKR TDI short positions]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 320 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA Approachexcluding securitisation instruments]
 [Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]
 [Risk weights].[12%]
 [Positions in the instrument].[Net positions subject to capital charge]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 320 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Capital requirements]
 [Main category].[Instruments which can be subject to TDI market risk requirements under SA Approachexcluding securitisation instruments]
 [Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]
 [Risk weights].[12%]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 321 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[Nth to default credit derivatives which can be subject to TDI market risk requirements under SA approach]
 [Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]
 [Use of external ratings].[Direct issue credit assessment]
 [Positions in the instrument].[Gross MKR TDI long positions]

Template MKR SA TDI

[Currency of the exposure].[Key dimension]

Sheet	999	Row	321	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Nth to default credit derivatives which can be subject to TDI market risk requirements under SA approach]

[Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]

[Use of external ratings].[Direct issue credit assessment]

[Positions in the instrument].[Gross MKR TDI short positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	321	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Nth to default credit derivatives which can be subject to TDI market risk requirements under SA approach]

[Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]

[Use of external ratings].[Direct issue credit assessment]

[Positions in the instrument].[Net MKR TDI long positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	321	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Nth to default credit derivatives which can be subject to TDI market risk requirements under SA approach]

[Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]

[Use of external ratings].[Direct issue credit assessment]

[Positions in the instrument].[Net MKR TDI short positions]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	321	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Value used for MKR purposes]

[Main category].[Nth to default credit derivatives which can be subject to TDI market risk requirements under SA approach]

[Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]

[Prudential portfolio].[Trading book]

[Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]

[Use of external ratings].[Direct issue credit assessment]

[Positions in the instrument].[Net positions subject to capital charge]

[Currency of the exposure].[Key dimension]

Sheet	999	Row	321	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Capital requirements]

Template MKR SA TDI

[Main category].[Nth to default credit derivatives which can be subject to TDI market risk requirements under SA approach]
 [Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]
 [Use of external ratings].[Direct issue credit assessment]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 321 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Total risk exposure amount]
 [Main category].[Nth to default credit derivatives which can be subject to TDI market risk requirements under SA approach]
 [Type of risk].[MKR TDI Specific risk excluding securitisations and CTP positions]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI approach for specific risk for non securitisation debt instruments]
 [Use of external ratings].[Direct issue credit assessment]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 340 Column 010 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[CIUs]
 [Type of risk].[MKR not look-through CIUs risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR Particular Approachfor CIUs reported in TDI template]
 [Positions in the instrument].[Gross MKR TDI long positions]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 340 Column 020 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[CIUs]
 [Type of risk].[MKR not look-through CIUs risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR Particular Approachfor CIUs reported in TDI template]
 [Positions in the instrument].[Gross MKR TDI short positions]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 340 Column 030 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[CIUs]
 [Type of risk].[MKR not look-through CIUs risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR Particular Approachfor CIUs reported in TDI template]
 [Positions in the instrument].[Net MKR TDI long positions]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 340 Column 040 Data Typ Monetary Period Type Stock

Template MKR SA TDI

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[CIUs]
 [Type of risk].[MKR not look-through CIUs risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR Particular Approachfor CIUs reported in TDI template]
 [Positions in the instrument].[Net MKR TDI short positions]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 340 Column 050 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Value used for MKR purposes]
 [Main category].[CIUs]
 [Type of risk].[MKR not look-through CIUs risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR Particular Approachfor CIUs reported in TDI template]
 [Positions in the instrument].[Net positions subject to capital charge]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 340 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Capital requirements]
 [Main category].[CIUs]
 [Type of risk].[MKR not look-through CIUs risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR Particular Approachfor CIUs reported in TDI template]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 340 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Total risk exposure amount]
 [Main category].[CIUs]
 [Type of risk].[MKR not look-through CIUs risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR Particular Approachfor CIUs reported in TDI template]
 [Currency of the exposure].[Key dimension]

Sheet 999 Row 350 Column 060 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Capital requirements]
 [Main category].[Options which can be subject to TDI market risk requirements under SA approach]
 [Type of risk].[MKR TDI risk]
 [Prudential portfolio].[Trading book]
 [Approach].[MKR TDI Additional requirements for options]
 [Currency of the exposure].[Key dimension]

Template OPR

Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Flow

[Base].[Exposures]
 [Amount type].[Current period (flow)]
 [Main category].[Relevant indicator OPR]
 [Type of risk].[Operational risk]
 [Approach].[BIA]
 [Attribute: Reference date].[Complete fiscal year T-2]

Sheet	000	Row	010	Column	020	Data Typ	Monetary	Period Type	Flow

[Base].[Exposures]
 [Amount type].[Current period (flow)]
 [Main category].[Relevant indicator OPR]
 [Type of risk].[Operational risk]
 [Approach].[BIA]
 [Attribute: Reference date].[Complete fiscal year T-1]

Sheet	000	Row	010	Column	030	Data Typ	Monetary	Period Type	Flow

[Base].[Exposures]
 [Amount type].[Current period (flow)]
 [Main category].[Relevant indicator OPR]
 [Type of risk].[Operational risk]
 [Approach].[BIA]
 [Attribute: Reference date].[Complete fiscal year T]

Sheet	000	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock

[Base].[Exposures]
 [Amount type].[Own funds requirements]
 [Main category].[Main categories that generate operational risk under BIA, ASA and TSA]
 [Type of risk].[Operational risk]
 [Approach].[BIA]

Sheet	000	Row	010	Column	071	Data Typ	Monetary	Period Type	Stock

[Base].[Exposures]
 [Amount type].[Total risk exposure amount]
 [Main category].[Main categories that generate operational risk under BIA, ASA and TSA]
 [Type of risk].[Operational risk]
 [Approach].[BIA]

Sheet	000	Row	020	Column	070	Data Typ	Monetary	Period Type	Stock

[Base].[Exposures]
 [Amount type].[Own funds requirements]
 [Main category].[Main categories that generate operational risk under BIA, ASA and TSA]
 [Type of risk].[Operational risk]
 [Approach].[ASA, TSA]

Sheet	000	Row	020	Column	071	Data Typ	Monetary	Period Type	Stock

[Base].[Exposures]
 [Amount type].[Total risk exposure amount]

Template OPR

[Main category].[Main categories that generate operational risk under BIA, ASA and TSA]

[Type of risk].[Operational risk]

[Approach].[ASA, TSA]

Sheet	000	Row	030	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Exposures]

[Amount type].[Current period (flow)]

[Main category].[Relevant indicator OPR]

[Type of risk].[Operational risk]

[Approach].[TSA]

[Business line].[Corporate finance]

[Attribute: Reference date].[Complete fiscal year T-2]

Sheet	000	Row	030	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Exposures]

[Amount type].[Current period (flow)]

[Main category].[Relevant indicator OPR]

[Type of risk].[Operational risk]

[Approach].[TSA]

[Business line].[Corporate finance]

[Attribute: Reference date].[Complete fiscal year T-1]

Sheet	000	Row	030	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Exposures]

[Amount type].[Current period (flow)]

[Main category].[Relevant indicator OPR]

[Type of risk].[Operational risk]

[Approach].[TSA]

[Business line].[Corporate finance]

[Attribute: Reference date].[Complete fiscal year T]

Sheet	000	Row	040	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Exposures]

[Amount type].[Current period (flow)]

[Main category].[Relevant indicator OPR]

[Type of risk].[Operational risk]

[Approach].[TSA]

[Business line].[Trading and sales]

[Attribute: Reference date].[Complete fiscal year T-2]

Sheet	000	Row	040	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Exposures]

[Amount type].[Current period (flow)]

[Main category].[Relevant indicator OPR]

[Type of risk].[Operational risk]

[Approach].[TSA]

[Business line].[Trading and sales]

[Attribute: Reference date].[Complete fiscal year T-1]

Template OPR

Sheet 000 Row 040 Column 030 **Data Typ Monetary** **Period Type Flow**

[Base].[Exposures]
[Amount type].[Current period (flow)]
[Main category].[Relevant indicator OPR]
[Type of risk].[Operational risk]
[Approach].[TSA]
[Business line].[Trading and sales]
[Attribute: Reference date].[Complete fiscal year T]

Sheet 000 Row 050 Column 010 **Data Typ Monetary** **Period Type Flow**

[Base].[Exposures]
[Amount type].[Current period (flow)]
[Main category].[Relevant indicator OPR]
[Type of risk].[Operational risk]
[Approach].[TSA]
[Business line].[Retail Brokerage]
[Attribute: Reference date].[Complete fiscal year T-2]

Sheet 000 Row 050 Column 020 **Data Typ Monetary** **Period Type Flow**

[Base].[Exposures]
[Amount type].[Current period (flow)]
[Main category].[Relevant indicator OPR]
[Type of risk].[Operational risk]
[Approach].[TSA]
[Business line].[Retail Brokerage]
[Attribute: Reference date].[Complete fiscal year T-1]

Sheet 000 Row 050 Column 030 **Data Typ Monetary** **Period Type Flow**

[Base].[Exposures]
[Amount type].[Current period (flow)]
[Main category].[Relevant indicator OPR]
[Type of risk].[Operational risk]
[Approach].[TSA]
[Business line].[Retail Brokerage]
[Attribute: Reference date].[Complete fiscal year T]

Sheet 000 Row 060 Column 010 **Data Typ Monetary** **Period Type Flow**

[Base].[Exposures]
[Amount type].[Current period (flow)]
[Main category].[Relevant indicator OPR]
[Type of risk].[Operational risk]
[Approach].[TSA]
[Business line].[Commercial Banking]
[Attribute: Reference date].[Complete fiscal year T-2]

Sheet 000 Row 060 Column 020 **Data Typ Monetary** **Period Type Flow**

[Base].[Exposures]
[Amount type].[Current period (flow)]

Template OPR

[Main category].[Relevant indicator OPR]
[Type of risk].[Operational risk]
[Approach].[TSA]
[Business line].[Commercial Banking]
[Attribute: Reference date].[Complete fiscal year T-1]

Sheet	000	Row	060	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Exposures]
[Amount type].[Current period (flow)]
[Main category].[Relevant indicator OPR]
[Type of risk].[Operational risk]
[Approach].[TSA]
[Business line].[Commercial Banking]
[Attribute: Reference date].[Complete fiscal year T]

Sheet	000	Row	070	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Exposures]
[Amount type].[Current period (flow)]
[Main category].[Relevant indicator OPR]
[Type of risk].[Operational risk]
[Approach].[TSA]
[Business line].[Retail Banking]
[Attribute: Reference date].[Complete fiscal year T-2]

Sheet	000	Row	070	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Exposures]
[Amount type].[Current period (flow)]
[Main category].[Relevant indicator OPR]
[Type of risk].[Operational risk]
[Approach].[TSA]
[Business line].[Retail Banking]
[Attribute: Reference date].[Complete fiscal year T-1]

Sheet	000	Row	070	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Exposures]
[Amount type].[Current period (flow)]
[Main category].[Relevant indicator OPR]
[Type of risk].[Operational risk]
[Approach].[TSA]
[Business line].[Retail Banking]
[Attribute: Reference date].[Complete fiscal year T]

Sheet	000	Row	080	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Exposures]
[Amount type].[Current period (flow)]
[Main category].[Relevant indicator OPR]
[Type of risk].[Operational risk]
[Approach].[TSA]

Template OPR

[Business line].[Payment and settlement]
[Attribute: Reference date].[Complete fiscal year T-2]

Sheet	000	Row	080	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Exposures]
[Amount type].[Current period (flow)]
[Main category].[Relevant indicator OPR]
[Type of risk].[Operational risk]
[Approach].[TSA]
[Business line].[Payment and settlement]
[Attribute: Reference date].[Complete fiscal year T-1]

Sheet	000	Row	080	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Exposures]
[Amount type].[Current period (flow)]
[Main category].[Relevant indicator OPR]
[Type of risk].[Operational risk]
[Approach].[TSA]
[Business line].[Payment and settlement]
[Attribute: Reference date].[Complete fiscal year T]

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Exposures]
[Amount type].[Current period (flow)]
[Main category].[Relevant indicator OPR]
[Type of risk].[Operational risk]
[Approach].[TSA]
[Business line].[Agency services]
[Attribute: Reference date].[Complete fiscal year T-2]

Sheet	000	Row	090	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Exposures]
[Amount type].[Current period (flow)]
[Main category].[Relevant indicator OPR]
[Type of risk].[Operational risk]
[Approach].[TSA]
[Business line].[Agency services]
[Attribute: Reference date].[Complete fiscal year T-1]

Sheet	000	Row	090	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Exposures]
[Amount type].[Current period (flow)]
[Main category].[Relevant indicator OPR]
[Type of risk].[Operational risk]
[Approach].[TSA]
[Business line].[Agency services]
[Attribute: Reference date].[Complete fiscal year T]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Flow
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Template OPR

[Base].[Exposures]
[Amount type].[Current period (flow)]
[Main category].[Relevant indicator OPR]
[Type of risk].[Operational risk]
[Approach].[TSA]
[Business line].[Asset management]
[Attribute: Reference date].[Complete fiscal year T-2]

Sheet	000	Row	100	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Exposures]
[Amount type].[Current period (flow)]
[Main category].[Relevant indicator OPR]
[Type of risk].[Operational risk]
[Approach].[TSA]
[Business line].[Asset management]
[Attribute: Reference date].[Complete fiscal year T-1]

Sheet	000	Row	100	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Exposures]
[Amount type].[Current period (flow)]
[Main category].[Relevant indicator OPR]
[Type of risk].[Operational risk]
[Approach].[TSA]
[Business line].[Asset management]
[Attribute: Reference date].[Complete fiscal year T]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Exposures]
[Amount type].[Current period (flow)]
[Main category].[Relevant indicator OPR]
[Type of risk].[Operational risk]
[Approach].[ASA]
[Business line].[Commercial Banking]
[Attribute: Reference date].[Complete fiscal year T-2]

Sheet	000	Row	110	Column	020	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Exposures]
[Amount type].[Current period (flow)]
[Main category].[Relevant indicator OPR]
[Type of risk].[Operational risk]
[Approach].[ASA]
[Business line].[Commercial Banking]
[Attribute: Reference date].[Complete fiscal year T-1]

Sheet	000	Row	110	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Exposures]
[Amount type].[Current period (flow)]
[Main category].[Relevant indicator OPR]

Template OPR

[Type of risk].[Operational risk]
[Approach].[ASA]
[Business line].[Commercial Banking]
[Attribute: Reference date].[Complete fiscal year T]

Sheet	000	Row	110	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[ASA modified nominal amount]
[Main category].[Loans and advances]
[Type of risk].[Operational risk]
[Approach].[ASA]
[Business line].[Commercial Banking]
[Attribute: Reference date].[End fiscal year T-2]

Sheet	000	Row	110	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[ASA modified nominal amount]
[Main category].[Loans and advances]
[Type of risk].[Operational risk]
[Approach].[ASA]
[Business line].[Commercial Banking]
[Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	110	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Exposures]
[Amount type].[ASA modified nominal amount]
[Main category].[Loans and advances]
[Type of risk].[Operational risk]
[Approach].[ASA]
[Business line].[Commercial Banking]
[Attribute: Reference date].[End fiscal year T]

Sheet	000	Row	120	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Exposures]
[Amount type].[Current period (flow)]
[Main category].[Relevant indicator OPR]
[Type of risk].[Operational risk]
[Approach].[ASA]
[Business line].[Retail Banking]
[Attribute: Reference date].[Complete fiscal year T-2]

Sheet	000	Row	120	Column	020	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Exposures]
[Amount type].[Current period (flow)]
[Main category].[Relevant indicator OPR]
[Type of risk].[Operational risk]
[Approach].[ASA]
[Business line].[Retail Banking]

Template OPR

[Attribute: Reference date].[Complete fiscal year T-1]

Sheet	000	Row	120	Column	030	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	120	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	120	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	120	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	130	Column	010	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	130	Column	020	Data Typ	Monetary	Period Type	Flow

Template OPR

[Main category].[Relevant indicator OPR]
 [Type of risk].[Operational risk]
 [Approach].[AMA]
 [Attribute: Reference date].[Complete fiscal year T-1]

Sheet 000 Row 130 Column 030 Data Typ Monetary Period Type Flow

[Base].[Exposures]
 [Amount type].[Current period (flow)]
 [Main category].[Relevant indicator OPR]
 [Type of risk].[Operational risk]
 [Approach].[AMA]
 [Attribute: Reference date].[Complete fiscal year T]

Sheet 000 Row 130 Column 070 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Own funds requirements]
 [Main category].[Main categories that generate operational risk under AMA]
 [Type of risk].[Operational risk]
 [Approach].[AMA]

Sheet 000 Row 130 Column 071 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Total risk exposure amount]
 [Main category].[Main categories that generate operational risk under AMA]
 [Type of risk].[Operational risk]
 [Approach].[AMA]

Sheet 000 Row 130 Column 080 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Total risk exposure amount]
 [Main category].[Main categories that generate operational risk under AMA]
 [Type of risk].[Operational risk]
 [Approach].[AMA]
 [Use of allocation mechanism].[Use of allocation mechanism]

Sheet 000 Row 130 Column 090 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Own funds requirement before alleviation due to expected loss, diversification and risk mitigation techniques]
 [Main category].[Main categories that generate operational risk under AMA]
 [Type of risk].[Operational risk]
 [Approach].[AMA]

Sheet 000 Row 130 Column 100 Data Typ Monetary Period Type Stock

[Base].[Exposures]
 [Amount type].[Alleviation of own funds requirements due to the expected loss captured in business practices]
 [Main category].[Main categories that generate operational risk under AMA]
 [Type of risk].[Operational risk]
 [Approach].[AMA]

Template OPR

Sheet	000	Row	130	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Alleviation of own funds requirements due to diversivication]

[Main category].[Main categories that generate operational risk under AMA]

[Type of risk].[Operational risk]

[Approach].[AMA]

Sheet	000	Row	130	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Exposures]

[Amount type].[Alleviation of own funds requirements due to risk mitigation techniques]

[Main category].[Main categories that generate operational risk under AMA]

[Type of risk].[Operational risk]

[Approach].[AMA]

Template OPR Details

Sheet	000	Row	010	Column	080	Data Typ	Integer	Period Type	Flow
Sheet	000	Row	020	Column	010	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	020	Column	020	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	020	Column	030	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	020	Column	040	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	020	Column	050	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	020	Column	060	Data Typ	Monetary	Period Type	Flow

Template OPR Details

[Amount type].[Maximum single loss due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Corporate finance]

[Event Type].[Clients, products & business practices]

Sheet	000	Row	030	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Maximum single loss due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Corporate finance]

[Event Type].[Damage to physical assets]

Sheet	000	Row	030	Column	060	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Maximum single loss due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Corporate finance]

[Event Type].[Business disruption and system failures]

Sheet	000	Row	030	Column	070	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Maximum single loss due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Corporate finance]

[Event Type].[Execution, delivery & process management]

Sheet	000	Row	030	Column	080	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Maximum single loss due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Corporate finance]

Sheet	000	Row	040	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Corporate finance]

[Event Type].[Internal fraud]

Sheet	000	Row	040	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Corporate finance]

[Event Type].[External fraud]

Sheet	000	Row	040	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

Template OPR Details

[Main category].[Operational losses]
 [Business line].[Corporate finance]
 [Event Type].[Employment practices and workplace safety]

Sheet 000 Row 040 Column 040 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Sum of the five largest losses due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Corporate finance]
 [Event Type].[Clients, products & business practices]

Sheet 000 Row 040 Column 050 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Sum of the five largest losses due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Corporate finance]
 [Event Type].[Damage to physical assets]

Sheet 000 Row 040 Column 060 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Sum of the five largest losses due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Corporate finance]
 [Event Type].[Business disruption and system failures]

Sheet 000 Row 040 Column 070 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Sum of the five largest losses due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Corporate finance]
 [Event Type].[Execution, delivery & process management]

Sheet 000 Row 040 Column 080 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Sum of the five largest losses due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Corporate finance]

Sheet 000 Row 110 Column 010 Data Typ Integer Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Number of loss events (flow)]
 [Main category].[Loss events]
 [Business line].[Trading and sales]
 [Event Type].[Internal fraud]

Sheet 000 Row 110 Column 020 Data Typ Integer Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Number of loss events (flow)]
 [Main category].[Loss events]

Template OPR Details

[Business line].[Trading and sales]

[Event Type].[External fraud]

Sheet 000 Row 110 Column 030 Data Typ Integer Period Type Flow

[Base].[Memorandum items]

[Amount type].[Number of loss events (flow)]

[Main category].[Loss events]

[Business line].[Trading and sales]

[Event Type].[Employment practices and workplace safety]

Sheet 000 Row 110 Column 040 Data Typ Integer Period Type Flow

[Base].[Memorandum items]

[Amount type].[Number of loss events (flow)]

[Main category].[Loss events]

[Business line].[Trading and sales]

[Event Type].[Clients, products & business practices]

Sheet 000 Row 110 Column 050 Data Typ Integer Period Type Flow

[Base].[Memorandum items]

[Amount type].[Number of loss events (flow)]

[Main category].[Loss events]

[Business line].[Trading and sales]

[Event Type].[Damage to physical assets]

Sheet 000 Row 110 Column 060 Data Typ Integer Period Type Flow

[Base].[Memorandum items]

[Amount type].[Number of loss events (flow)]

[Main category].[Loss events]

[Business line].[Trading and sales]

[Event Type].[Business disruption and system failures]

Sheet 000 Row 110 Column 070 Data Typ Integer Period Type Flow

[Base].[Memorandum items]

[Amount type].[Number of loss events (flow)]

[Main category].[Loss events]

[Business line].[Trading and sales]

[Event Type].[Execution, delivery & process management]

Sheet 000 Row 110 Column 080 Data Typ Integer Period Type Flow

[Base].[Memorandum items]

[Amount type].[Number of loss events (flow)]

[Main category].[Loss events]

[Business line].[Trading and sales]

Sheet 000 Row 120 Column 010 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]

[Amount type].[Total loss due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Trading and sales]

Template OPR Details

[Event Type].[Internal fraud]

Sheet	000	Row	120	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Total loss due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Trading and sales]

[Event Type].[External fraud]

Sheet	000	Row	120	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Total loss due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Trading and sales]

[Event Type].[Employment practices and workplace safety]

Sheet	000	Row	120	Column	040	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Total loss due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Trading and sales]

[Event Type].[Clients, products & business practices]

Sheet	000	Row	120	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Total loss due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Trading and sales]

[Event Type].[Damage to physical assets]

Sheet	000	Row	120	Column	060	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Total loss due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Trading and sales]

[Event Type].[Business disruption and system failures]

Sheet	000	Row	120	Column	070	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Total loss due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Trading and sales]

[Event Type].[Execution, delivery & process management]

Sheet	000	Row	120	Column	080	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Total loss due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Trading and sales]

Template OPR Details

Sheet	000	Row	120	Column	090	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	120	Column	100	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	130	Column	010	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	130	Column	020	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	130	Column	030	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	130	Column	040	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	130	Column	050	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	130	Column	060	Data Typ	Monetary	Period Type	Flow

Template OPR Details

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Trading and sales]
 [Event Type].[Business disruption and system failures]

Sheet 000 Row 130 Column 070 **Data Typ Monetary** **Period Type Flow**

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Trading and sales]
 [Event Type].[Execution, delivery & process management]

Sheet 000 Row 130 Column 080 **Data Typ Monetary** **Period Type Flow**

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Trading and sales]

Sheet 000 Row 140 Column 010 **Data Typ Monetary** **Period Type Flow**

[Base].[Memorandum items]
 [Amount type].[Sum of the five largest losses due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Trading and sales]
 [Event Type].[Internal fraud]

Sheet 000 Row 140 Column 020 **Data Typ Monetary** **Period Type Flow**

[Base].[Memorandum items]
 [Amount type].[Sum of the five largest losses due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Trading and sales]
 [Event Type].[External fraud]

Sheet 000 Row 140 Column 030 **Data Typ Monetary** **Period Type Flow**

[Base].[Memorandum items]
 [Amount type].[Sum of the five largest losses due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Trading and sales]
 [Event Type].[Employment practices and workplace safety]

Sheet 000 Row 140 Column 040 **Data Typ Monetary** **Period Type Flow**

[Base].[Memorandum items]
 [Amount type].[Sum of the five largest losses due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Trading and sales]
 [Event Type].[Clients, products & business practices]

Sheet 000 Row 140 Column 050 **Data Typ Monetary** **Period Type Flow**

[Base].[Memorandum items]

Template OPR Details

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Trading and sales]

[Event Type].[Damage to physical assets]

Sheet	000	Row	140	Column	060	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Trading and sales]

[Event Type].[Business disruption and system failures]

Sheet	000	Row	140	Column	070	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Trading and sales]

[Event Type].[Execution, delivery & process management]

Sheet	000	Row	140	Column	080	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Trading and sales]

Sheet	000	Row	210	Column	010	Data Typ	Integer	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Number of loss events (flow)]

[Main category].[Loss events]

[Business line].[Retail Brokerage]

[Event Type].[Internal fraud]

Sheet	000	Row	210	Column	020	Data Typ	Integer	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Number of loss events (flow)]

[Main category].[Loss events]

[Business line].[Retail Brokerage]

[Event Type].[External fraud]

Sheet	000	Row	210	Column	030	Data Typ	Integer	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Number of loss events (flow)]

[Main category].[Loss events]

[Business line].[Retail Brokerage]

[Event Type].[Employment practices and workplace safety]

Sheet	000	Row	210	Column	040	Data Typ	Integer	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Number of loss events (flow)]

Template OPR Details

[Main category].[Loss events]
 [Business line].[Retail Brokerage]
 [Event Type].[Clients, products & business practices]

Sheet	000	Row	210	Column	050	Data Typ	Integer	Period Type	Flow
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[Base].[Memorandum items]
 [Amount type].[Number of loss events (flow)]
 [Main category].[Loss events]
 [Business line].[Retail Brokerage]
 [Event Type].[Damage to physical assets]

Sheet	000	Row	210	Column	060	Data Typ	Integer	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	---------	-------------	------

[Base].[Memorandum items]
 [Amount type].[Number of loss events (flow)]
 [Main category].[Loss events]
 [Business line].[Retail Brokerage]
 [Event Type].[Business disruption and system failures]

Sheet	000	Row	210	Column	070	Data Typ	Integer	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	---------	-------------	------

[Base].[Memorandum items]
 [Amount type].[Number of loss events (flow)]
 [Main category].[Loss events]
 [Business line].[Retail Brokerage]
 [Event Type].[Execution, delivery & process management]

Sheet	000	Row	210	Column	080	Data Typ	Integer	Period Type	Flow
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[Base].[Memorandum items]
 [Amount type].[Number of loss events (flow)]
 [Main category].[Loss events]
 [Business line].[Retail Brokerage]

Sheet	000	Row	220	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Brokerage]
 [Event Type].[Internal fraud]

Sheet	000	Row	220	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Brokerage]
 [Event Type].[External fraud]

Sheet	000	Row	220	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]

Template OPR Details

[Business line].[Retail Brokerage]
 [Event Type].[Employment practices and workplace safety]

Sheet	000	Row	220	Column	040	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Brokerage]
 [Event Type].[Clients, products & business practices]

Sheet	000	Row	220	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Brokerage]
 [Event Type].[Damage to physical assets]

Sheet	000	Row	220	Column	060	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Brokerage]
 [Event Type].[Business disruption and system failures]

Sheet	000	Row	220	Column	070	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Brokerage]
 [Event Type].[Execution, delivery & process management]

Sheet	000	Row	220	Column	080	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Brokerage]

Sheet	000	Row	220	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Threshold applied in data collection - lowest]
 [Main category].[Operational losses]
 [Business line].[Retail Brokerage]

Sheet	000	Row	220	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
 [Amount type].[Threshold applied in data collection - highest]
 [Main category].[Operational losses]
 [Business line].[Retail Brokerage]

Template OPR Details

Sheet	000	Row	230	Column	010	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	230	Column	020	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	230	Column	030	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	230	Column	040	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	230	Column	050	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	230	Column	060	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	230	Column	070	Data Typ	Monetary	Period Type	Flow

Template OPR Details

Sheet 000 Row 230 Column 080 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Brokerage]

Sheet 000 Row 240 Column 010 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
 [Amount type].[Sum of the five largest losses due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Brokerage]
 [Event Type].[Internal fraud]

Sheet 000 Row 240 Column 020 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
 [Amount type].[Sum of the five largest losses due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Brokerage]
 [Event Type].[External fraud]

Sheet 000 Row 240 Column 030 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
 [Amount type].[Sum of the five largest losses due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Brokerage]
 [Event Type].[Employment practices and workplace safety]

Sheet 000 Row 240 Column 040 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
 [Amount type].[Sum of the five largest losses due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Brokerage]
 [Event Type].[Clients, products & business practices]

Sheet 000 Row 240 Column 050 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
 [Amount type].[Sum of the five largest losses due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Brokerage]
 [Event Type].[Damage to physical assets]

Sheet 000 Row 240 Column 060 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
 [Amount type].[Sum of the five largest losses due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Brokerage]
 [Event Type].[Business disruption and system failures]

Template OPR Details

Sheet 000 Row 240 Column 070 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Sum of the five largest losses due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Brokerage]
 [Event Type].[Execution, delivery & process management]

Sheet 000 Row 240 Column 080 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Sum of the five largest losses due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Brokerage]

Sheet 000 Row 310 Column 010 Data Typ Integer Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Number of loss events (flow)]
 [Main category].[Loss events]
 [Business line].[Commercial Banking]
 [Event Type].[Internal fraud]

Sheet 000 Row 310 Column 020 Data Typ Integer Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Number of loss events (flow)]
 [Main category].[Loss events]
 [Business line].[Commercial Banking]
 [Event Type].[External fraud]

Sheet 000 Row 310 Column 030 Data Typ Integer Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Number of loss events (flow)]
 [Main category].[Loss events]
 [Business line].[Commercial Banking]
 [Event Type].[Employment practices and workplace safety]

Sheet 000 Row 310 Column 040 Data Typ Integer Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Number of loss events (flow)]
 [Main category].[Loss events]
 [Business line].[Commercial Banking]
 [Event Type].[Clients, products & business practices]

Sheet 000 Row 310 Column 050 Data Typ Integer Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Number of loss events (flow)]
 [Main category].[Loss events]
 [Business line].[Commercial Banking]
 [Event Type].[Damage to physical assets]

Template OPR Details

Sheet 000 Row 310 Column 060 Data Typ Integer Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Number of loss events (flow)]
 [Main category].[Loss events]
 [Business line].[Commercial Banking]
 [Event Type].[Business disruption and system failures]

Sheet 000 Row 310 Column 070 Data Typ Integer Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Number of loss events (flow)]
 [Main category].[Loss events]
 [Business line].[Commercial Banking]
 [Event Type].[Execution, delivery & process management]

Sheet 000 Row 310 Column 080 Data Typ Integer Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Number of loss events (flow)]
 [Main category].[Loss events]
 [Business line].[Commercial Banking]

Sheet 000 Row 320 Column 010 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Commercial Banking]
 [Event Type].[Internal fraud]

Sheet 000 Row 320 Column 020 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Commercial Banking]
 [Event Type].[External fraud]

Sheet 000 Row 320 Column 030 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Commercial Banking]
 [Event Type].[Employment practices and workplace safety]

Sheet 000 Row 320 Column 040 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Commercial Banking]
 [Event Type].[Clients, products & business practices]

Template OPR Details

Sheet	000	Row	320	Column	050	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	320	Column	060	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	320	Column	070	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	320	Column	080	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	320	Column	090	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	320	Column	100	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	330	Column	010	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	330	Column	020	Data Typ	Monetary	Period Type	Flow

Template OPR Details

[Amount type].[Maximum single loss due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Commercial Banking]

[Event Type].[External fraud]

Sheet	000	Row	330	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Maximum single loss due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Commercial Banking]

[Event Type].[Employment practices and workplace safety]

Sheet	000	Row	330	Column	040	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Maximum single loss due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Commercial Banking]

[Event Type].[Clients, products & business practices]

Sheet	000	Row	330	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Maximum single loss due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Commercial Banking]

[Event Type].[Damage to physical assets]

Sheet	000	Row	330	Column	060	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Maximum single loss due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Commercial Banking]

[Event Type].[Business disruption and system failures]

Sheet	000	Row	330	Column	070	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Maximum single loss due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Commercial Banking]

[Event Type].[Execution, delivery & process management]

Sheet	000	Row	330	Column	080	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Maximum single loss due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Commercial Banking]

Sheet	000	Row	340	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

Template OPR Details

[Main category].[Operational losses]
 [Business line].[Commercial Banking]
 [Event Type].[Internal fraud]

Sheet 000 Row 340 Column 020 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Sum of the five largest losses due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Commercial Banking]
 [Event Type].[External fraud]

Sheet 000 Row 340 Column 030 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Sum of the five largest losses due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Commercial Banking]
 [Event Type].[Employment practices and workplace safety]

Sheet 000 Row 340 Column 040 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Sum of the five largest losses due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Commercial Banking]
 [Event Type].[Clients, products & business practices]

Sheet 000 Row 340 Column 050 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Sum of the five largest losses due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Commercial Banking]
 [Event Type].[Damage to physical assets]

Sheet 000 Row 340 Column 060 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Sum of the five largest losses due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Commercial Banking]
 [Event Type].[Business disruption and system failures]

Sheet 000 Row 340 Column 070 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Sum of the five largest losses due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Commercial Banking]
 [Event Type].[Execution, delivery & process management]

Sheet 000 Row 340 Column 080 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Sum of the five largest losses due to operational risk (flow)]

Template OPR Details

[Main category].[Operational losses]

[Business line].[Commercial Banking]

Sheet	000	Row	410	Column	010	Data Typ	Integer	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Number of loss events (flow)]

[Main category].[Loss events]

[Business line].[Retail Banking]

[Event Type].[Internal fraud]

Sheet	000	Row	410	Column	020	Data Typ	Integer	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Number of loss events (flow)]

[Main category].[Loss events]

[Business line].[Retail Banking]

[Event Type].[External fraud]

Sheet	000	Row	410	Column	030	Data Typ	Integer	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	---------	-------------	------

[Base].[Memorandum items]

[Amount type].[Number of loss events (flow)]

[Main category].[Loss events]

[Business line].[Retail Banking]

[Event Type].[Employment practices and workplace safety]

Sheet	000	Row	410	Column	040	Data Typ	Integer	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Number of loss events (flow)]

[Main category].[Loss events]

[Business line].[Retail Banking]

[Event Type].[Clients, products & business practices]

Sheet	000	Row	410	Column	050	Data Typ	Integer	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Number of loss events (flow)]

[Main category].[Loss events]

[Business line].[Retail Banking]

[Event Type].[Damage to physical assets]

Sheet	000	Row	410	Column	060	Data Typ	Integer	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Number of loss events (flow)]

[Main category].[Loss events]

[Business line].[Retail Banking]

[Event Type].[Business disruption and system failures]

Sheet	000	Row	410	Column	070	Data Typ	Integer	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Number of loss events (flow)]

[Main category].[Loss events]

Template OPR Details

[Business line].[Retail Banking]
 [Event Type].[Execution, delivery & process management]

Sheet 000 Row 410 Column 080 **Data Typ** Integer **Period Type** Flow

[Base].[Memorandum items]
 [Amount type].[Number of loss events (flow)]
 [Main category].[Loss events]
 [Business line].[Retail Banking]

Sheet 000 Row 420 Column 010 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Banking]
 [Event Type].[Internal fraud]

Sheet 000 Row 420 Column 020 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Banking]
 [Event Type].[External fraud]

Sheet 000 Row 420 Column 030 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Banking]
 [Event Type].[Employment practices and workplace safety]

Sheet 000 Row 420 Column 040 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Banking]
 [Event Type].[Clients, products & business practices]

Sheet 000 Row 420 Column 050 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Banking]
 [Event Type].[Damage to physical assets]

Sheet 000 Row 420 Column 060 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Banking]

Template OPR Details

[Event Type].[Business disruption and system failures]

Sheet 000 Row 420 Column 070 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Banking]
 [Event Type].[Execution, delivery & process management]

Sheet 000 Row 420 Column 080 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Banking]

Sheet 000 Row 420 Column 090 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Threshold applied in data collection - lowest]
 [Main category].[Operational losses]
 [Business line].[Retail Banking]

Sheet 000 Row 420 Column 100 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Threshold applied in data collection - highest]
 [Main category].[Operational losses]
 [Business line].[Retail Banking]

Sheet 000 Row 430 Column 010 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Banking]
 [Event Type].[Internal fraud]

Sheet 000 Row 430 Column 020 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Banking]
 [Event Type].[External fraud]

Sheet 000 Row 430 Column 030 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Banking]
 [Event Type].[Employment practices and workplace safety]

Sheet 000 Row 430 Column 040 Data Typ Monetary Period Type Flow

Template OPR Details

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Banking]
 [Event Type].[Clients, products & business practices]

Sheet 000 Row 430 Column 050 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Banking]
 [Event Type].[Damage to physical assets]

Sheet 000 Row 430 Column 060 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Banking]
 [Event Type].[Business disruption and system failures]

Sheet 000 Row 430 Column 070 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Banking]
 [Event Type].[Execution, delivery & process management]

Sheet 000 Row 430 Column 080 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Banking]

Sheet 000 Row 440 Column 010 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Sum of the five largest losses due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Banking]
 [Event Type].[Internal fraud]

Sheet 000 Row 440 Column 020 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Sum of the five largest losses due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Retail Banking]
 [Event Type].[External fraud]

Sheet 000 Row 440 Column 030 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]

Template OPR Details

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Retail Banking]

[Event Type].[Employment practices and workplace safety]

Sheet 000 Row 440 Column 040 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Retail Banking]

[Event Type].[Clients, products & business practices]

Sheet 000 Row 440 Column 050 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Retail Banking]

[Event Type].[Damage to physical assets]

Sheet 000 Row 440 Column 060 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Retail Banking]

[Event Type].[Business disruption and system failures]

Sheet 000 Row 440 Column 070 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Retail Banking]

[Event Type].[Execution, delivery & process management]

Sheet 000 Row 440 Column 080 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Retail Banking]

Sheet 000 Row 510 Column 010 Data Typ Integer Period Type Flow

[Base].[Memorandum items]

[Amount type].[Number of loss events (flow)]

[Main category].[Loss events]

[Business line].[Payment and settlement]

[Event Type].[Internal fraud]

Sheet 000 Row 510 Column 020 Data Typ Integer Period Type Flow

[Base].[Memorandum items]

[Amount type].[Number of loss events (flow)]

Template OPR Details

[Main category].[Loss events]

[Business line].[Payment and settlement]

[Event Type].[External fraud]

Sheet	000	Row	510	Column	030	Data Typ	Integer	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Number of loss events (flow)]

[Main category].[Loss events]

[Business line].[Payment and settlement]

[Event Type].[Employment practices and workplace safety]

Sheet	000	Row	510	Column	040	Data Typ	Integer	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Number of loss events (flow)]

[Main category].[Loss events]

[Business line].[Payment and settlement]

[Event Type].[Clients, products & business practices]

Sheet	000	Row	510	Column	050	Data Typ	Integer	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Number of loss events (flow)]

[Main category].[Loss events]

[Business line].[Payment and settlement]

[Event Type].[Damage to physical assets]

Sheet	000	Row	510	Column	060	Data Typ	Integer	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Number of loss events (flow)]

[Main category].[Loss events]

[Business line].[Payment and settlement]

[Event Type].[Business disruption and system failures]

Sheet	000	Row	510	Column	070	Data Typ	Integer	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	---------	-------------	------

[Base].[Memorandum items]

[Amount type].[Number of loss events (flow)]

[Main category].[Loss events]

[Business line].[Payment and settlement]

[Event Type].[Execution, delivery & process management]

Sheet	000	Row	510	Column	080	Data Typ	Integer	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Number of loss events (flow)]

[Main category].[Loss events]

[Business line].[Payment and settlement]

Sheet	000	Row	520	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]

[Amount type].[Total loss due to operational risk (flow)]

[Main category].[Operational losses]

Template OPR Details

[Business line].[Payment and settlement]

[Event Type].[Internal fraud]

Sheet	000	Row	520	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Total loss due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Payment and settlement]

[Event Type].[External fraud]

Sheet	000	Row	520	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]

[Amount type].[Total loss due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Payment and settlement]

[Event Type].[Employment practices and workplace safety]

Sheet	000	Row	520	Column	040	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]

[Amount type].[Total loss due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Payment and settlement]

[Event Type].[Clients, products & business practices]

Sheet	000	Row	520	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Total loss due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Payment and settlement]

[Event Type].[Damage to physical assets]

Sheet	000	Row	520	Column	060	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Total loss due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Payment and settlement]

[Event Type].[Business disruption and system failures]

Sheet	000	Row	520	Column	070	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Total loss due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Payment and settlement]

[Event Type].[Execution, delivery & process management]

Sheet	000	Row	520	Column	080	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Total loss due to operational risk (flow)]

[Main category].[Operational losses]

Template OPR Details

[Business line].[Payment and settlement]

Sheet 000 Row 520 Column 090 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Threshold applied in data collection - lowest]
 [Main category].[Operational losses]
 [Business line].[Payment and settlement]

Sheet 000 Row 520 Column 100 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Threshold applied in data collection - highest]
 [Main category].[Operational losses]
 [Business line].[Payment and settlement]

Sheet 000 Row 530 Column 010 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Payment and settlement]
 [Event Type].[Internal fraud]

Sheet 000 Row 530 Column 020 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Payment and settlement]
 [Event Type].[External fraud]

Sheet 000 Row 530 Column 030 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Payment and settlement]
 [Event Type].[Employment practices and workplace safety]

Sheet 000 Row 530 Column 040 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Payment and settlement]
 [Event Type].[Clients, products & business practices]

Sheet 000 Row 530 Column 050 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Payment and settlement]
 [Event Type].[Damage to physical assets]

Template OPR Details

Sheet 000 Row 530 Column 060 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Payment and settlement]
 [Event Type].[Business disruption and system failures]

Sheet 000 Row 530 Column 070 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Payment and settlement]
 [Event Type].[Execution, delivery & process management]

Sheet 000 Row 530 Column 080 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Payment and settlement]

Sheet 000 Row 540 Column 010 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
 [Amount type].[Sum of the five largest losses due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Payment and settlement]
 [Event Type].[Internal fraud]

Sheet 000 Row 540 Column 020 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
 [Amount type].[Sum of the five largest losses due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Payment and settlement]
 [Event Type].[External fraud]

Sheet 000 Row 540 Column 030 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
 [Amount type].[Sum of the five largest losses due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Payment and settlement]
 [Event Type].[Employment practices and workplace safety]

Sheet 000 Row 540 Column 040 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
 [Amount type].[Sum of the five largest losses due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Payment and settlement]
 [Event Type].[Clients, products & business practices]

Template OPR Details

Sheet	000	Row	610	Column	040	Data Typ	Integer	Period Type	Flow
Sheet	000	Row	610	Column	050	Data Typ	Integer	Period Type	Flow
Sheet	000	Row	610	Column	060	Data Typ	Integer	Period Type	Flow
Sheet	000	Row	610	Column	070	Data Typ	Integer	Period Type	Flow
Sheet	000	Row	610	Column	080	Data Typ	Integer	Period Type	Flow
Sheet	000	Row	620	Column	010	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	620	Column	020	Data Typ	Monetary	Period Type	Flow

Template OPR Details

Sheet	000	Row	620	Column	030	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	620	Column	040	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	620	Column	050	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	620	Column	060	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	620	Column	070	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	620	Column	080	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	620	Column	090	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	620	Column	100	Data Typ	Monetary	Period Type	Stock

Template OPR Details

[Base].[Memorandum items]
 [Amount type].[Threshold applied in data collection - highest]
 [Main category].[Operational losses]
 [Business line].[Agency services]

Sheet 000 Row 630 Column 010 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Agency services]
 [Event Type].[Internal fraud]

Sheet 000 Row 630 Column 020 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Agency services]
 [Event Type].[External fraud]

Sheet 000 Row 630 Column 030 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Agency services]
 [Event Type].[Employment practices and workplace safety]

Sheet 000 Row 630 Column 040 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Agency services]
 [Event Type].[Clients, products & business practices]

Sheet 000 Row 630 Column 050 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Agency services]
 [Event Type].[Damage to physical assets]

Sheet 000 Row 630 Column 060 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Agency services]
 [Event Type].[Business disruption and system failures]

Sheet 000 Row 630 Column 070 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]

Template OPR Details

[Amount type].[Maximum single loss due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Agency services]

[Event Type].[Execution, delivery & process management]

Sheet	000	Row	630	Column	080	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Maximum single loss due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Agency services]

Sheet	000	Row	640	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Agency services]

[Event Type].[Internal fraud]

Sheet	000	Row	640	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Agency services]

[Event Type].[External fraud]

Sheet	000	Row	640	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Agency services]

[Event Type].[Employment practices and workplace safety]

Sheet	000	Row	640	Column	040	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Agency services]

[Event Type].[Clients, products & business practices]

Sheet	000	Row	640	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Agency services]

[Event Type].[Damage to physical assets]

Sheet	000	Row	640	Column	060	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

Template OPR Details

[Main category].[Operational losses]
 [Business line].[Agency services]
 [Event Type].[Business disruption and system failures]

Sheet 000 Row 640 Column 070 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Sum of the five largest losses due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Agency services]
 [Event Type].[Execution, delivery & process management]

Sheet 000 Row 640 Column 080 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Sum of the five largest losses due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Agency services]

Sheet 000 Row 710 Column 010 Data Typ Integer Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Number of loss events (flow)]
 [Main category].[Loss events]
 [Business line].[Asset management]
 [Event Type].[Internal fraud]

Sheet 000 Row 710 Column 020 Data Typ Integer Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Number of loss events (flow)]
 [Main category].[Loss events]
 [Business line].[Asset management]
 [Event Type].[External fraud]

Sheet 000 Row 710 Column 030 Data Typ Integer Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Number of loss events (flow)]
 [Main category].[Loss events]
 [Business line].[Asset management]
 [Event Type].[Employment practices and workplace safety]

Sheet 000 Row 710 Column 040 Data Typ Integer Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Number of loss events (flow)]
 [Main category].[Loss events]
 [Business line].[Asset management]
 [Event Type].[Clients, products & business practices]

Sheet 000 Row 710 Column 050 Data Typ Integer Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Number of loss events (flow)]
 [Main category].[Loss events]

Template OPR Details

[Business line].[Asset management]
 [Event Type].[Damage to physical assets]

Sheet 000 Row 710 Column 060 Data Typ Integer Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Number of loss events (flow)]
 [Main category].[Loss events]
 [Business line].[Asset management]
 [Event Type].[Business disruption and system failures]

Sheet 000 Row 710 Column 070 Data Typ Integer Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Number of loss events (flow)]
 [Main category].[Loss events]
 [Business line].[Asset management]
 [Event Type].[Execution, delivery & process management]

Sheet 000 Row 710 Column 080 Data Typ Integer Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Number of loss events (flow)]
 [Main category].[Loss events]
 [Business line].[Asset management]

Sheet 000 Row 720 Column 010 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Asset management]
 [Event Type].[Internal fraud]

Sheet 000 Row 720 Column 020 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Asset management]
 [Event Type].[External fraud]

Sheet 000 Row 720 Column 030 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Asset management]
 [Event Type].[Employment practices and workplace safety]

Sheet 000 Row 720 Column 040 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Asset management]

Template OPR Details

[Event Type].[Clients, products & business practices]

Sheet	000	Row	720	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Asset management]
 [Event Type].[Damage to physical assets]

Sheet	000	Row	720	Column	060	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Asset management]
 [Event Type].[Business disruption and system failures]

Sheet	000	Row	720	Column	070	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Asset management]
 [Event Type].[Execution, delivery & process management]

Sheet	000	Row	720	Column	080	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Asset management]

Sheet	000	Row	720	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Threshold applied in data collection - lowest]
 [Main category].[Operational losses]
 [Business line].[Asset management]

Sheet	000	Row	720	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Threshold applied in data collection - highest]
 [Main category].[Operational losses]
 [Business line].[Asset management]

Sheet	000	Row	730	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Asset management]
 [Event Type].[Internal fraud]

Sheet	000	Row	730	Column	020	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

Template OPR Details

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Asset management]
 [Event Type].[External fraud]

Sheet 000 Row 730 Column 030 **Data Typ Monetary** **Period Type Flow**

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Asset management]
 [Event Type].[Employment practices and workplace safety]

Sheet 000 Row 730 Column 040 **Data Typ Monetary** **Period Type Flow**

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Asset management]
 [Event Type].[Clients, products & business practices]

Sheet 000 Row 730 Column 050 **Data Typ Monetary** **Period Type Flow**

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Asset management]
 [Event Type].[Damage to physical assets]

Sheet 000 Row 730 Column 060 **Data Typ Monetary** **Period Type Flow**

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Asset management]
 [Event Type].[Business disruption and system failures]

Sheet 000 Row 730 Column 070 **Data Typ Monetary** **Period Type Flow**

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Asset management]
 [Event Type].[Execution, delivery & process management]

Sheet 000 Row 730 Column 080 **Data Typ Monetary** **Period Type Flow**

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Asset management]

Sheet 000 Row 740 Column 010 **Data Typ Monetary** **Period Type Flow**

[Base].[Memorandum items]

Template OPR Details

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Asset management]

[Event Type].[Internal fraud]

Sheet 000 Row 740 Column 020 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Asset management]

[Event Type].[External fraud]

Sheet 000 Row 740 Column 030 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Asset management]

[Event Type].[Employment practices and workplace safety]

Sheet 000 Row 740 Column 040 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Asset management]

[Event Type].[Clients, products & business practices]

Sheet 000 Row 740 Column 050 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Asset management]

[Event Type].[Damage to physical assets]

Sheet 000 Row 740 Column 060 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Asset management]

[Event Type].[Business disruption and system failures]

Sheet 000 Row 740 Column 070 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Asset management]

[Event Type].[Execution, delivery & process management]

Sheet 000 Row 740 Column 080 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]

Template OPR Details

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

[Main category].[Operational losses]

[Business line].[Asset management]

Sheet	000	Row	810	Column	010	Data Typ	Integer	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Number of loss events (flow)]

[Main category].[Loss events]

[Business line].[Corporate items]

[Event Type].[Internal fraud]

Sheet	000	Row	810	Column	020	Data Typ	Integer	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Number of loss events (flow)]

[Main category].[Loss events]

[Business line].[Corporate items]

[Event Type].[External fraud]

Sheet	000	Row	810	Column	030	Data Typ	Integer	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	---------	-------------	------

[Base].[Memorandum items]

[Amount type].[Number of loss events (flow)]

[Main category].[Loss events]

[Business line].[Corporate items]

[Event Type].[Employment practices and workplace safety]

Sheet	000	Row	810	Column	040	Data Typ	Integer	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Number of loss events (flow)]

[Main category].[Loss events]

[Business line].[Corporate items]

[Event Type].[Clients, products & business practices]

Sheet	000	Row	810	Column	050	Data Typ	Integer	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Number of loss events (flow)]

[Main category].[Loss events]

[Business line].[Corporate items]

[Event Type].[Damage to physical assets]

Sheet	000	Row	810	Column	060	Data Typ	Integer	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Number of loss events (flow)]

[Main category].[Loss events]

[Business line].[Corporate items]

[Event Type].[Business disruption and system failures]

Sheet	000	Row	810	Column	070	Data Typ	Integer	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Number of loss events (flow)]

Template OPR Details

[Main category].[Loss events]
 [Business line].[Corporate items]
 [Event Type].[Execution, delivery & process management]

Sheet	000	Row	810	Column	080	Data Typ	Integer	Period Type	Flow
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[Base].[Memorandum items]
 [Amount type].[Number of loss events (flow)]
 [Main category].[Loss events]
 [Business line].[Corporate items]

Sheet	000	Row	820	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Corporate items]
 [Event Type].[Internal fraud]

Sheet	000	Row	820	Column	020	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Corporate items]
 [Event Type].[External fraud]

Sheet	000	Row	820	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Corporate items]
 [Event Type].[Employment practices and workplace safety]

Sheet	000	Row	820	Column	040	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Corporate items]
 [Event Type].[Clients, products & business practices]

Sheet	000	Row	820	Column	050	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Corporate items]
 [Event Type].[Damage to physical assets]

Sheet	000	Row	820	Column	060	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]

Template OPR Details

[Business line].[Corporate items]
 [Event Type].[Business disruption and system failures]

Sheet 000 Row 820 Column 070 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Corporate items]
 [Event Type].[Execution, delivery & process management]

Sheet 000 Row 820 Column 080 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Corporate items]

Sheet 000 Row 820 Column 090 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Threshold applied in data collection - lowest]
 [Main category].[Operational losses]
 [Business line].[Corporate items]

Sheet 000 Row 820 Column 100 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Threshold applied in data collection - highest]
 [Main category].[Operational losses]
 [Business line].[Corporate items]

Sheet 000 Row 830 Column 010 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Corporate items]
 [Event Type].[Internal fraud]

Sheet 000 Row 830 Column 020 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Corporate items]
 [Event Type].[External fraud]

Sheet 000 Row 830 Column 030 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Business line].[Corporate items]
 [Event Type].[Employment practices and workplace safety]

Template OPR Details

Sheet 000 Row 830 Column 040 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
[Amount type].[Maximum single loss due to operational risk (flow)]
[Main category].[Operational losses]
[Business line].[Corporate items]
[Event Type].[Clients, products & business practices]

Sheet 000 Row 830 Column 050 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
[Amount type].[Maximum single loss due to operational risk (flow)]
[Main category].[Operational losses]
[Business line].[Corporate items]
[Event Type].[Damage to physical assets]

Sheet 000 Row 830 Column 060 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
[Amount type].[Maximum single loss due to operational risk (flow)]
[Main category].[Operational losses]
[Business line].[Corporate items]
[Event Type].[Business disruption and system failures]

Sheet 000 Row 830 Column 070 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
[Amount type].[Maximum single loss due to operational risk (flow)]
[Main category].[Operational losses]
[Business line].[Corporate items]
[Event Type].[Execution, delivery & process management]

Sheet 000 Row 830 Column 080 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
[Amount type].[Maximum single loss due to operational risk (flow)]
[Main category].[Operational losses]
[Business line].[Corporate items]

Sheet 000 Row 840 Column 010 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
[Amount type].[Sum of the five largest losses due to operational risk (flow)]
[Main category].[Operational losses]
[Business line].[Corporate items]
[Event Type].[Internal fraud]

Sheet 000 Row 840 Column 020 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
[Amount type].[Sum of the five largest losses due to operational risk (flow)]
[Main category].[Operational losses]
[Business line].[Corporate items]
[Event Type].[External fraud]

Template OPR Details

Sheet	000	Row	840	Column	030	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	840	Column	040	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	840	Column	050	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	840	Column	060	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	840	Column	070	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	840	Column	080	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	910	Column	010	Data Typ	Integer	Period Type	Flow
Sheet	000	Row	910	Column	020	Data Typ	Integer	Period Type	Flow

Template OPR Details

[Base].[Memorandum items]
 [Amount type].[Number of loss events (flow)]
 [Main category].[Loss events]
 [Event Type].[External fraud]

Sheet 000 Row 910 Column 030 Data Typ Integer Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Number of loss events (flow)]
 [Main category].[Loss events]
 [Event Type].[Employment practices and workplace safety]

Sheet 000 Row 910 Column 040 Data Typ Integer Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Number of loss events (flow)]
 [Main category].[Loss events]
 [Event Type].[Clients, products & business practices]

Sheet 000 Row 910 Column 050 Data Typ Integer Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Number of loss events (flow)]
 [Main category].[Loss events]
 [Event Type].[Damage to physical assets]

Sheet 000 Row 910 Column 060 Data Typ Integer Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Number of loss events (flow)]
 [Main category].[Loss events]
 [Event Type].[Business disruption and system failures]

Sheet 000 Row 910 Column 070 Data Typ Integer Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Number of loss events (flow)]
 [Main category].[Loss events]
 [Event Type].[Execution, delivery & process management]

Sheet 000 Row 910 Column 080 Data Typ Integer Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Number of loss events (flow)]
 [Main category].[Loss events]

Sheet 000 Row 920 Column 010 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Event Type].[Internal fraud]

Sheet 000 Row 920 Column 020 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Total loss due to operational risk (flow)]

Template OPR Details

[Main category].[Operational losses]

[Event Type].[External fraud]

Sheet	000	Row	920	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Total loss due to operational risk (flow)]

[Main category].[Operational losses]

[Event Type].[Employment practices and workplace safety]

Sheet	000	Row	920	Column	040	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]

[Amount type].[Total loss due to operational risk (flow)]

[Main category].[Operational losses]

[Event Type].[Clients, products & business practices]

Sheet	000	Row	920	Column	050	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]

[Amount type].[Total loss due to operational risk (flow)]

[Main category].[Operational losses]

[Event Type].[Damage to physical assets]

Sheet	000	Row	920	Column	060	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]

[Amount type].[Total loss due to operational risk (flow)]

[Main category].[Operational losses]

[Event Type].[Business disruption and system failures]

Sheet	000	Row	920	Column	070	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]

[Amount type].[Total loss due to operational risk (flow)]

[Main category].[Operational losses]

[Event Type].[Execution, delivery & process management]

Sheet	000	Row	920	Column	080	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]

[Amount type].[Total loss due to operational risk (flow)]

[Main category].[Operational losses]

Sheet	000	Row	920	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Threshold applied in data collection - lowest]

[Main category].[Operational losses]

Sheet	000	Row	920	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Threshold applied in data collection - highest]

[Main category].[Operational losses]

Sheet	000	Row	930	Column	010	Data Typ	Monetary	Period Type	Flow
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Template OPR Details

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Event Type].[Internal fraud]

Sheet 000 Row 930 Column 020 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Event Type].[External fraud]

Sheet 000 Row 930 Column 030 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Event Type].[Employment practices and workplace safety]

Sheet 000 Row 930 Column 040 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Event Type].[Clients, products & business practices]

Sheet 000 Row 930 Column 050 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Event Type].[Damage to physical assets]

Sheet 000 Row 930 Column 060 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Event Type].[Business disruption and system failures]

Sheet 000 Row 930 Column 070 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]
 [Event Type].[Execution, delivery & process management]

Sheet 000 Row 930 Column 080 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Maximum single loss due to operational risk (flow)]
 [Main category].[Operational losses]

Sheet 000 Row 940 Column 010 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Sum of the five largest losses due to operational risk (flow)]

Template OPR Details

[Main category].[Operational losses]

[Event Type].[Internal fraud]

Sheet	000	Row	940	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

[Main category].[Operational losses]

[Event Type].[External fraud]

Sheet	000	Row	940	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

[Main category].[Operational losses]

[Event Type].[Employment practices and workplace safety]

Sheet	000	Row	940	Column	040	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

[Main category].[Operational losses]

[Event Type].[Clients, products & business practices]

Sheet	000	Row	940	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

[Main category].[Operational losses]

[Event Type].[Damage to physical assets]

Sheet	000	Row	940	Column	060	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

[Main category].[Operational losses]

[Event Type].[Business disruption and system failures]

Sheet	000	Row	940	Column	070	Data Typ	Monetary	Period Type	Flow
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	------

[Base].[Memorandum items]

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

[Main category].[Operational losses]

[Event Type].[Execution, delivery & process management]

Sheet	000	Row	940	Column	080	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Sum of the five largest losses due to operational risk (flow)]

[Main category].[Operational losses]

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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets held for trading]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Debt securities, Loans and advances, Equity instruments]

[Accounting portfolio].[Trading financial assets]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Derivatives]

[Accounting portfolio].[Trading financial assets]

Sheet	000	Row	120	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Trading financial assets]

Sheet	000	Row	130	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Trading financial assets]

Sheet	000	Row	140	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Trading financial assets]

Sheet	000	Row	150	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

Sheet	000	Row	160	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

Sheet	000	Row	170	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

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[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

Sheet	000	Row	180	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

Sheet	000	Row	190	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Available-for-sale financial assets]

Sheet	000	Row	200	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Available-for-sale financial assets]

Sheet	000	Row	210	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Available-for-sale financial assets]

Sheet	000	Row	220	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Available-for-sale financial assets]

Sheet	000	Row	230	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

Sheet	000	Row	240	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

Sheet	000	Row	250	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

Template FT 01.01

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

Sheet	000	Row	260	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

Sheet	000	Row	270	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

Sheet	000	Row	280	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

Sheet	000	Row	290	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

Sheet	000	Row	300	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

Sheet	000	Row	310	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Loans and receivables]

Sheet	000	Row	320	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Loans and receivables]

Sheet	000	Row	330	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

Template FT 01.01

[Accounting portfolio].[Loans and receivables]

Sheet	000	Row	340	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Held-to-maturity investments]

Sheet	000	Row	350	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Held-to-maturity investments]

Sheet	000	Row	360	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Held-to-maturity investments]

Sheet	000	Row	370	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

Sheet	000	Row	380	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

Sheet	000	Row	390	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

Sheet	000	Row	400	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

Sheet	000	Row	410	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

Template FT 01.01

[Main category].[Goodwill]

Sheet	000	Row	510	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Intangible assets other than Goodwill]

Sheet	000	Row	520	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Investments in subsidiaries, joint ventures and associates]

Sheet	000	Row	530	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Tax assets]

Sheet	000	Row	540	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Current tax assets]

Sheet	000	Row	550	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Deferred tax assets]

Sheet	000	Row	560	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Prepayments and accrued income]

Sheet	000	Row	570	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Assets other than Cash on hand, Derivatives, Debt securities, Loans and advances, Equity instruments, Fair value changes of the he

Sheet	000	Row	580	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[All assets]

[Accounting portfolio].[Classified as held for sale]

Sheet	000	Row	590	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[All assets]

Template FT 01.02

[Amount type].[Carrying amount]

[Main category].[Tax liabilities]

Sheet	000	Row	350	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Current tax liabilities]

Sheet	000	Row	360	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deferred tax liabilities]

Sheet	000	Row	370	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Equity instruments issued. Capital. Share capital repayable on demand]

Sheet	000	Row	380	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Accruals and deferred income]

Sheet	000	Row	390	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Liabilities other than Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities, Fair value changes of t

Sheet	000	Row	400	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[All liabilities]

[Accounting portfolio].[Classified as held for sale]

Sheet	000	Row	410	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[All liabilities]

Template FT 01.03

[Main category].[Accumulated other comprehensive income]
 [Controlling and non-controlling owners].[Owners of the parent]

Sheet 000 Row 100 Column 010 Data Typ Monetary Period Type Stock

[Base].[Equity]
 [Amount type].[Carrying amount]
 [Main category].[Accumulated other comprehensive income. Tangible assets]
 [Controlling and non-controlling owners].[Owners of the parent]

Sheet 000 Row 110 Column 010 Data Typ Monetary Period Type Stock

[Base].[Equity]
 [Amount type].[Carrying amount]
 [Main category].[Accumulated other comprehensive income. Intangible assets]
 [Controlling and non-controlling owners].[Owners of the parent]

Sheet 000 Row 120 Column 010 Data Typ Monetary Period Type Stock

[Base].[Equity]
 [Amount type].[Carrying amount]
 [Main category].[Accumulated other comprehensive income. Defined benefit plans]
 [Controlling and non-controlling owners].[Owners of the parent]

Sheet 000 Row 130 Column 010 Data Typ Monetary Period Type Stock

[Base].[Equity]
 [Amount type].[Carrying amount]
 [Main category].[Accumulated other comprehensive income. Hedges of net investments in foreign operations]
 [Controlling and non-controlling owners].[Owners of the parent]

Sheet 000 Row 140 Column 010 Data Typ Monetary Period Type Stock

[Base].[Equity]
 [Amount type].[Carrying amount]
 [Main category].[Accumulated other comprehensive income. Foreign currency translation]
 [Controlling and non-controlling owners].[Owners of the parent]

Sheet 000 Row 150 Column 010 Data Typ Monetary Period Type Stock

[Base].[Equity]
 [Amount type].[Carrying amount]
 [Main category].[Accumulated other comprehensive income. Cash flow hedges]
 [Controlling and non-controlling owners].[Owners of the parent]

Sheet 000 Row 160 Column 010 Data Typ Monetary Period Type Stock

[Base].[Equity]
 [Amount type].[Carrying amount]
 [Main category].[Accumulated other comprehensive income. Available-for-sale financial assets]
 [Controlling and non-controlling owners].[Owners of the parent]

Sheet 000 Row 170 Column 010 Data Typ Monetary Period Type Stock

[Base].[Equity]
 [Amount type].[Carrying amount]
 [Main category].[Accumulated other comprehensive income. Classified as held for sale]

Template FT 01.03

[Controlling and non-controlling owners].[Owners of the parent]

Sheet 000 Row 180 Column 010 Data Typ Monetary Period Type Stock

[Base].[Equity]

[Amount type].[Carrying amount]

[Main category].[Accumulated other comprehensive income. Investments in subsidiaries, joint ventures and associates]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet 000 Row 200 Column 010 Data Typ Monetary Period Type Stock

[Base].[Equity]

[Amount type].[Carrying amount]

[Main category].[Retained earnings]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet 000 Row 210 Column 010 Data Typ Monetary Period Type Stock

[Base].[Equity]

[Amount type].[Carrying amount]

[Main category].[Revaluation reserves]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet 000 Row 220 Column 010 Data Typ Monetary Period Type Stock

[Base].[Equity]

[Amount type].[Carrying amount]

[Main category].[Revaluation reserves. Tangible assets]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet 000 Row 230 Column 010 Data Typ Monetary Period Type Stock

[Base].[Equity]

[Amount type].[Carrying amount]

[Main category].[Revaluation reserves. Equity instruments]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet 000 Row 240 Column 010 Data Typ Monetary Period Type Stock

[Base].[Equity]

[Amount type].[Carrying amount]

[Main category].[Revaluation reserves. Debt securities]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet 000 Row 250 Column 010 Data Typ Monetary Period Type Stock

[Base].[Equity]

[Amount type].[Carrying amount]

[Main category].[Revaluation reserves. Other than Tangible assets, Equity instruments, Debt securities]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet 000 Row 260 Column 010 Data Typ Monetary Period Type Stock

[Base].[Equity]

[Amount type].[Carrying amount]

[Main category].[Fair value reserves]

[Controlling and non-controlling owners].[Owners of the parent]

Template FT 01.03

[Base].[Liabilities and Equity]

[Amount type].[Carrying amount]

[Main category].[All equity, All liabilities]

Template FT 02.00

[Amount type].[Current period (flow)]

[Main category].[Expenses on equity instruments issued]

[Main category that generates income or expenses].[Equity instruments issued. Capital. Share capital repayable on demand]

Sheet	000	Row	160	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income]

[Amount type].[Current period (flow)]

[Main category].[Dividend income]

[Main category that generates income or expenses].[Equity instruments]

Sheet	000	Row	170	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income]

[Amount type].[Current period (flow)]

[Main category].[Dividend income]

[Accounting portfolio].[Financial assets held for trading]

[Main category that generates income or expenses].[Equity instruments]

Sheet	000	Row	180	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income]

[Amount type].[Current period (flow)]

[Main category].[Dividend income]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Main category that generates income or expenses].[Equity instruments]

Sheet	000	Row	190	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income]

[Amount type].[Current period (flow)]

[Main category].[Dividend income]

[Accounting portfolio].[Available-for-sale financial assets]

[Main category that generates income or expenses].[Equity instruments]

Sheet	000	Row	200	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income]

[Amount type].[Current period (flow)]

[Main category].[Fee and commission]

Sheet	000	Row	210	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Expenses]

[Amount type].[Current period (flow)]

[Main category].[Fee and commission]

Sheet	000	Row	220	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Gains and losses on derecognition]

[Accounting portfolio].[Accounting portfolios not measured at fair value through profit or loss for financial instruments]

[Main category that generates income or expenses].[Cash on hand, Equity instruments, Debt securities, Loans and advances, Deposits, Debt securiti

Sheet	000	Row	230	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

Template FT 02.00

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Gains and losses on derecognition]

[Accounting portfolio].[Available-for-sale financial assets]

[Main category that generates income or expenses].[Equity instruments, debt securities, loans and advances]

Sheet	000	Row	240	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Gains and losses on derecognition]

[Accounting portfolio].[Loans and receivables]

[Main category that generates income or expenses].[Debt securities, Loans and advances]

Sheet	000	Row	250	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Gains and losses on derecognition]

[Accounting portfolio].[Held-to-maturity investments]

[Main category that generates income or expenses].[Debt securities, Loans and advances]

Sheet	000	Row	260	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Gains and losses on derecognition]

[Accounting portfolio].[Financial liabilities measured at amortised cost]

[Main category that generates income or expenses].[Deposits, Debt securities issued, Other financial liabilities]

Sheet	000	Row	270	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Gains and losses on derecognition]

[Accounting portfolio].[Cash and cash equivalents]

[Main category that generates income or expenses].[Cash on hand, Equity instruments, Debt securities, Loans and advances]

Sheet	000	Row	280	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Gains and losses on derecognition, Gains and losses from remeasurements]

[Accounting portfolio].[Financial assets held for trading, Financial liabilities held for trading]

[Main category that generates income or expenses].[Derivatives, Equity instruments, Debt securities, Loans and advances, Short positions, Deposits]

Sheet	000	Row	290	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Gains and losses on derecognition, Gains and losses from remeasurements]

[Accounting portfolio].[Trading financial assets, Trading financial liabilities]

[Main category that generates income or expenses].[Derivatives, Equity instruments, Debt securities, Loans and advances, Short positions, Deposits]

Sheet	000	Row	300	Column	010	Data Typ	Monetary	Period Type	Flow
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Template FT 02.00

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Gains and losses on derecognition, Gains and losses from remeasurements]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss, Financial liabilities designated at fair value through profit or lo

[Main category that generates income or expenses].[Equity instruments, Debt securities, Loans and advances, Deposits, Debt securities issued, Othe

Sheet	000	Row	310	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Gains and losses from remeasurements]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments not included in IFRS]

[Main category that generates income or expenses].[Equity instruments, Debt securities, Loans and advances, Deposits, Debt securities issued, Othe

Sheet	000	Row	320	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Accounting hedges]

Sheet	000	Row	330	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Exchange differences]

Sheet	000	Row	340	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Gains and losses on derecognition]

[Main category that generates income or expenses].[Assets other than Cash on hand, Derivatives, Equity instruments. Other than Investments in su

Sheet	000	Row	350	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Gains and losses on derecognition, Gains and losses from remeasurements]

[Main category that generates income or expenses].[Funds for general banking risk]

Sheet	000	Row	360	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income]

[Amount type].[Current period (flow)]

[Main category].[Other operating]

Sheet	000	Row	370	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]

[Amount type].[Current period (flow)]

[Main category].[Other operating]

Sheet	000	Row	380	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]

[Amount type].[Current period (flow)]

[Main category].[Administrative expenses]

Template FT 02.00

Sheet 000 Row 390 Column 010 Data Typ Monetary Period Type Flow

[Base].[Expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Administrative expenses. Staff]

Sheet 000 Row 400 Column 010 Data Typ Monetary Period Type Flow

[Base].[Expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Administrative expenses. Other than staff]

Sheet 000 Row 410 Column 010 Data Typ Monetary Period Type Flow

[Base].[Income or expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Depreciation]
 [Main category that generates income or expenses].[Tangible assets, Intangible assets]

Sheet 000 Row 420 Column 010 Data Typ Monetary Period Type Flow

[Base].[Income or expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Depreciation]
 [Accounting portfolio].[Property, plant and equipment]
 [Main category that generates income or expenses].[Tangible assets]

Sheet 000 Row 430 Column 010 Data Typ Monetary Period Type Flow

[Base].[Income or expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Depreciation]
 [Accounting portfolio].[Investment property]
 [Main category that generates income or expenses].[Tangible assets]

Sheet 000 Row 440 Column 010 Data Typ Monetary Period Type Flow

[Base].[Income or expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Depreciation]
 [Main category that generates income or expenses].[Goodwill]

Sheet 000 Row 450 Column 010 Data Typ Monetary Period Type Flow

[Base].[Income or expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Depreciation]
 [Main category that generates income or expenses].[Intangible assets other than Goodwill]

Sheet 000 Row 460 Column 010 Data Typ Monetary Period Type Flow

[Base].[Income or expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Gains and losses on derecognition, Gains and losses from remeasurements]
 [Main category that generates income or expenses].[Provisions]

Template FT 02.00

Sheet 000 Row 470 Column 010 Data Typ Monetary Period Type Flow

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Gains and losses on derecognition, Gains and losses from remeasurements]

[Main category that generates income or expenses].[Provisions. Off-balance sheet items subject to credit risk]

Sheet 000 Row 480 Column 010 Data Typ Monetary Period Type Flow

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Gains and losses on derecognition, Gains and losses from remeasurements]

[Main category that generates income or expenses].[Provisions. Other than Off-balance sheet items subject to credit risk]

Sheet 000 Row 490 Column 010 Data Typ Monetary Period Type Flow

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Impairment]

[Accounting portfolio].[Accounting portfolios for financial assets subject to impairment]

[Main category that generates income or expenses].[Derivatives, Debt securities, Loans and advances, Equity instruments]

Sheet 000 Row 500 Column 010 Data Typ Monetary Period Type Flow

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Impairment]

[Accounting portfolio].[Financial assets held for trading. At cost, Financial assets designated at fair value through profit or loss. At cost, Available-for

[Main category that generates income or expenses].[Derivatives, Equity instruments]

Sheet 000 Row 510 Column 010 Data Typ Monetary Period Type Flow

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Impairment]

[Accounting portfolio].[Available-for-sale financial assets. At fair value]

[Main category that generates income or expenses].[Equity instruments, debt securities, loans and advances]

Sheet 000 Row 520 Column 010 Data Typ Monetary Period Type Flow

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Impairment]

[Accounting portfolio].[Loans and receivables]

[Main category that generates income or expenses].[Debt securities, Loans and advances]

Sheet 000 Row 530 Column 010 Data Typ Monetary Period Type Flow

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Impairment]

[Accounting portfolio].[Held-to-maturity investments]

[Main category that generates income or expenses].[Debt securities, Loans and advances]

Sheet 000 Row 540 Column 010 Data Typ Monetary Period Type Flow

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[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Impairment]

[Main category that generates income or expenses].[Assets other than Derivatives, Equity instruments, Debt securities, Loans and advances]

Sheet 000 Row 550 Column 010 Data Typ Monetary Period Type Flow

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Impairment]

[Accounting portfolio].[Property, plant and equipment. Cost model]

[Main category that generates income or expenses].[Tangible assets]

Sheet 000 Row 560 Column 010 Data Typ Monetary Period Type Flow

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Impairment]

[Accounting portfolio].[Investment property. Cost model]

[Main category that generates income or expenses].[Tangible assets]

Sheet 000 Row 570 Column 010 Data Typ Monetary Period Type Flow

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Impairment]

[Main category that generates income or expenses].[Goodwill]

Sheet 000 Row 580 Column 010 Data Typ Monetary Period Type Flow

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Impairment]

[Accounting portfolio].[Measurement for Intangible assets. Other than Goodwill. Cost model]

[Main category that generates income or expenses].[Intangible assets other than Goodwill]

Sheet 000 Row 590 Column 010 Data Typ Monetary Period Type Flow

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Impairment]

[Accounting portfolio].[Investments in subsidiaries, joint ventures and associates]

[Main category that generates income or expenses].[Equity instruments]

Sheet 000 Row 600 Column 010 Data Typ Monetary Period Type Flow

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Impairment]

[Main category that generates income or expenses].[Assets other than Derivatives, Equity instruments, Debt securities, Loans and advances, Tangi

Sheet 000 Row 610 Column 010 Data Typ Monetary Period Type Flow

[Base].[Income]

[Amount type].[Current period (flow)]

[Main category].[Negative goodwill]

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Sheet	000	Row	620	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Share of profit or loss]
 [Accounting portfolio].[Investments in subsidiaries, joint ventures and associates]
 [Main category that generates income or expenses].[Equity instruments]

Sheet	000	Row	630	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Profit or loss before tax from continuing operations]
 [Accounting portfolio].[Classified as held for sale]

Sheet	000	Row	640	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Profit or loss before tax from continuing operations]

Sheet	000	Row	650	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Tax from continuing operations]

Sheet	000	Row	660	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Profit or loss from continuing operations]

Sheet	000	Row	670	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Profit or loss from extraordinary operations]

Sheet	000	Row	680	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Profit or loss before tax from extraordinary operations]

Sheet	000	Row	690	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Tax from extraordinary operations]

Sheet	000	Row	700	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Profit or loss from discontinued operations]

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Sheet	000	Row	710	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Profit or loss before tax from discontinued operations]

Sheet	000	Row	720	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Tax from discontinued operations]

Sheet	000	Row	730	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Current period (flow)]

[Main category].[Profit or loss]

Sheet	000	Row	740	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Current period (flow)]

[Main category].[Profit or loss]

[Controlling and non-controlling owners].[Minority interests]

Sheet	000	Row	750	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Equity]

[Amount type].[Current period (flow)]

[Main category].[Profit or loss]

[Controlling and non-controlling owners].[Owners of the parent]

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[Accounting portfolio].[Cash equivalents and demand deposits. Other than Cash balances at central banks]
 [Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Cash equivalents and demand deposits. Other than Cash balances at central banks]
 [Counterparty].[Corporates]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Cash equivalents and demand deposits. Other than Cash balances at central banks]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Cash equivalents and demand deposits. Other than Cash balances at central banks]
 [Counterparty].[General governments]

Sheet	000	Row	120	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Cash equivalents and demand deposits. Other than Cash balances at central banks]
 [Counterparty].[Credit institutions]

Sheet	000	Row	130	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Cash equivalents and demand deposits. Other than Cash balances at central banks]
 [Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	140	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Cash equivalents and demand deposits. Other than Cash balances at central banks]
 [Counterparty].[Corporates]

Sheet	000	Row	150	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Equity instruments, debt securities, loans and advances]
 [Accounting portfolio].[Cash equivalents and demand deposits. Other than Cash balances at central banks]

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[Main category].[Debt securities]
 [Accounting portfolio].[Financial assets held for trading]
 [Counterparty].[Central banks]

Sheet	000	Row	070	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]
 [Main category].[Debt securities]
 [Accounting portfolio].[Financial assets held for trading]
 [Counterparty].[Central banks]

Sheet	000	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Financial assets held for trading]
 [Counterparty].[General governments]

Sheet	000	Row	080	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]
 [Main category].[Debt securities]
 [Accounting portfolio].[Financial assets held for trading]
 [Counterparty].[General governments]

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Financial assets held for trading]
 [Counterparty].[Credit institutions]

Sheet	000	Row	090	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]
 [Main category].[Debt securities]
 [Accounting portfolio].[Financial assets held for trading]
 [Counterparty].[Credit institutions]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Financial assets held for trading]
 [Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	100	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

Template FT 03.02

[Main category].[Debt securities]
 [Accounting portfolio].[Financial assets held for trading]
 [Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Financial assets held for trading]
 [Counterparty].[Corporates]

Sheet	000	Row	110	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]
 [Main category].[Debt securities]
 [Accounting portfolio].[Financial assets held for trading]
 [Counterparty].[Corporates]

Sheet	000	Row	120	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Financial assets held for trading]

Sheet	000	Row	120	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Financial assets held for trading]

Sheet	000	Row	130	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Financial assets held for trading]
 [Counterparty].[Central banks]

Sheet	000	Row	130	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Financial assets held for trading]
 [Counterparty].[Central banks]

Sheet	000	Row	140	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Financial assets held for trading]

Template FT 03.02

[Counterparty].[General governments]

Sheet	000	Row	140	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets held for trading]

[Counterparty].[General governments]

Sheet	000	Row	150	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets held for trading]

[Counterparty].[Credit institutions]

Sheet	000	Row	150	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets held for trading]

[Counterparty].[Credit institutions]

Sheet	000	Row	160	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets held for trading]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	160	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets held for trading]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	170	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets held for trading]

[Counterparty].[Corporates]

Sheet	000	Row	170	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets held for trading]

Template FT 03.02

[Counterparty].[Corporates]

Sheet	000	Row	180	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets held for trading]

[Counterparty].[Retail]

Sheet	000	Row	180	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets held for trading]

[Counterparty].[Retail]

Template FT 03.03

[Main category].[Debt securities]

[Accounting portfolio].[Trading financial assets]

[Counterparty].[Central banks]

Sheet	000	Row	070	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Debt securities]

[Accounting portfolio].[Trading financial assets]

[Counterparty].[Central banks]

Sheet	000	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Trading financial assets]

[Counterparty].[General governments]

Sheet	000	Row	080	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Debt securities]

[Accounting portfolio].[Trading financial assets]

[Counterparty].[General governments]

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Trading financial assets]

[Counterparty].[Credit institutions]

Sheet	000	Row	090	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Debt securities]

[Accounting portfolio].[Trading financial assets]

[Counterparty].[Credit institutions]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Trading financial assets]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	100	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

Template FT 03.03

[Main category].[Debt securities]
 [Accounting portfolio].[Trading financial assets]
 [Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Trading financial assets]
 [Counterparty].[Corporates]

Sheet	000	Row	110	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]
 [Main category].[Debt securities]
 [Accounting portfolio].[Trading financial assets]
 [Counterparty].[Corporates]

Sheet	000	Row	120	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Trading financial assets]

Sheet	000	Row	120	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Trading financial assets]

Sheet	000	Row	130	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Trading financial assets]
 [Counterparty].[Central banks]

Sheet	000	Row	130	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Trading financial assets]
 [Counterparty].[Central banks]

Sheet	000	Row	140	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Trading financial assets]

Template FT 03.03

[Counterparty].[General governments]

Sheet 000 Row 140 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Loans and advances]

[Accounting portfolio].[Trading financial assets]

[Counterparty].[General governments]

Sheet 000 Row 150 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Trading financial assets]

[Counterparty].[Credit institutions]

Sheet 000 Row 150 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Loans and advances]

[Accounting portfolio].[Trading financial assets]

[Counterparty].[Credit institutions]

Sheet 000 Row 160 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Trading financial assets]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet 000 Row 160 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Loans and advances]

[Accounting portfolio].[Trading financial assets]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet 000 Row 170 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Trading financial assets]

[Counterparty].[Corporates]

Sheet 000 Row 170 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Loans and advances]

[Accounting portfolio].[Trading financial assets]

Template FT 03.03

[Counterparty].[Corporates]

Sheet	000	Row	180	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Trading financial assets]

[Counterparty].[Retail]

Sheet	000	Row	180	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Loans and advances]

[Accounting portfolio].[Trading financial assets]

[Counterparty].[Retail]

Template FT 03.04

[Main category].[Debt securities]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Counterparty].[Central banks]

Sheet	000	Row	070	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Debt securities]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Counterparty].[Central banks]

Sheet	000	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Counterparty].[General governments]

Sheet	000	Row	080	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Debt securities]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Counterparty].[General governments]

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Counterparty].[Credit institutions]

Sheet	000	Row	090	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Debt securities]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Counterparty].[Credit institutions]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	100	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

Template FT 03.04

[Main category].[Debt securities]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Counterparty].[Corporates]

Sheet	000	Row	110	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Debt securities]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Counterparty].[Corporates]

Sheet	000	Row	120	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

Sheet	000	Row	120	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

Sheet	000	Row	130	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Counterparty].[Central banks]

Sheet	000	Row	130	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Counterparty].[Central banks]

Sheet	000	Row	140	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

Template FT 03.04

[Counterparty].[General governments]

Sheet	000	Row	140	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Counterparty].[General governments]

Sheet	000	Row	150	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Counterparty].[Credit institutions]

Sheet	000	Row	150	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Counterparty].[Credit institutions]

Sheet	000	Row	160	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	160	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	170	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Counterparty].[Non-financial corporations. Corporates]

Sheet	000	Row	170	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

Template FT 03.04

[Counterparty].[Non-financial corporations. Corporates]

Sheet	000	Row	180	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Counterparty].[Non-financial corporations. Retail]

Sheet	000	Row	180	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Counterparty].[Non-financial corporations. Retail]

Sheet	000	Row	190	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Counterparty].[Households. Corporates]

Sheet	000	Row	190	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Counterparty].[Households. Corporates]

Sheet	000	Row	200	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Counterparty].[Households. Retail]

Sheet	000	Row	200	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Counterparty].[Households. Retail]

Sheet	000	Row	210	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

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Sheet	000	Row	210	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

Template FT 03.05

[Amount type].[Accumulated impairment]
 [Main category].[Equity instruments]
 [Accounting portfolio].[Available-for-sale financial assets. At cost]

Sheet	000	Row	030	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	040	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	040	Column	020	Data Typ	Monetary	Period Type	Stock

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[Accounting portfolio].[Available-for-sale financial assets]
[Impairment status].[Non-impaired]

Sheet	000	Row	060	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Debt securities]
[Accounting portfolio].[Available-for-sale financial assets]
[Impairment status].[Impaired]

Sheet	000	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Debt securities]
[Accounting portfolio].[Available-for-sale financial assets]

Sheet	000	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Accumulated impairment]
[Main category].[Debt securities]
[Accounting portfolio].[Available-for-sale financial assets]

Sheet	000	Row	070	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Debt securities]
[Accounting portfolio].[Available-for-sale financial assets]
[Counterparty].[Central banks]
[Impairment status].[Non-impaired]

Sheet	000	Row	070	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Debt securities]
[Accounting portfolio].[Available-for-sale financial assets]
[Counterparty].[Central banks]
[Impairment status].[Impaired]

Sheet	000	Row	070	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Debt securities]
[Accounting portfolio].[Available-for-sale financial assets]
[Counterparty].[Central banks]

Sheet	000	Row	070	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Accumulated impairment]
[Main category].[Debt securities]

Template FT 03.05

[Accounting portfolio].[Available-for-sale financial assets]

[Counterparty].[Central banks]

Sheet	000	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Available-for-sale financial assets]

[Counterparty].[General governments]

[Impairment status].[Non-impaired]

Sheet	000	Row	080	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Available-for-sale financial assets]

[Counterparty].[General governments]

[Impairment status].[Impaired]

Sheet	000	Row	080	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Available-for-sale financial assets]

[Counterparty].[General governments]

Sheet	000	Row	080	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Accumulated impairment]

[Main category].[Debt securities]

[Accounting portfolio].[Available-for-sale financial assets]

[Counterparty].[General governments]

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Available-for-sale financial assets]

[Counterparty].[Credit institutions]

[Impairment status].[Non-impaired]

Sheet	000	Row	090	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Available-for-sale financial assets]

[Counterparty].[Credit institutions]

[Impairment status].[Impaired]

Template FT 03.05

Sheet	000	Row	090	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Counterparty].[Credit institutions]

Sheet	000	Row	090	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Accumulated impairment]
 [Main category].[Debt securities]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Counterparty].[Credit institutions]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Impairment status].[Non-impaired]

Sheet	000	Row	100	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Impairment status].[Impaired]

Sheet	000	Row	100	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	100	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Accumulated impairment]
 [Main category].[Debt securities]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]

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[Accounting portfolio].[Available-for-sale financial assets]
 [Counterparty].[Corporates]
 [Impairment status].[Non-impaired]

Sheet	000	Row	110	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Counterparty].[Corporates]
 [Impairment status].[Impaired]

Sheet	000	Row	110	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Counterparty].[Corporates]

Sheet	000	Row	110	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Accumulated impairment]
 [Main category].[Debt securities]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Counterparty].[Corporates]

Sheet	000	Row	120	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Impairment status].[Non-impaired]

Sheet	000	Row	120	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Impairment status].[Impaired]

Sheet	000	Row	120	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Available-for-sale financial assets]

Sheet	000	Row	120	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Accumulated impairment]

Template FT 03.05

[Main category].[Loans and advances]
 [Accounting portfolio].[Available-for-sale financial assets]

Sheet	000	Row	130	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Counterparty].[Central banks]
 [Impairment status].[Non-impaired]

Sheet	000	Row	130	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Counterparty].[Central banks]
 [Impairment status].[Impaired]

Sheet	000	Row	130	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Counterparty].[Central banks]

Sheet	000	Row	130	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Accumulated impairment]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Counterparty].[Central banks]

Sheet	000	Row	140	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Counterparty].[General governments]
 [Impairment status].[Non-impaired]

Sheet	000	Row	140	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Counterparty].[General governments]
 [Impairment status].[Impaired]

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[Accounting portfolio].[Available-for-sale financial assets]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Impairment status].[Non-impaired]

Sheet	000	Row	160	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Impairment status].[Impaired]

Sheet	000	Row	160	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	160	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Accumulated impairment]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	170	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Counterparty].[Corporates]
 [Impairment status].[Non-impaired]

Sheet	000	Row	170	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Counterparty].[Corporates]
 [Impairment status].[Impaired]

Sheet	000	Row	170	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Counterparty].[Corporates]

Template FT 03.05

Sheet	000	Row	170	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Accumulated impairment]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Counterparty].[Corporates]

Sheet	000	Row	180	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Counterparty].[Retail]
 [Impairment status].[Non-impaired]

Sheet	000	Row	180	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Counterparty].[Retail]
 [Impairment status].[Impaired]

Sheet	000	Row	180	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Counterparty].[Retail]

Sheet	000	Row	180	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Accumulated impairment]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Counterparty].[Retail]

Sheet	000	Row	190	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Equity instruments, debt securities, loans and advances]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Impairment status].[Non-impaired]

Sheet	000	Row	190	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Equity instruments, debt securities, loans and advances]

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[Accounting portfolio].[Available-for-sale financial assets]

[Impairment status].[Impaired]

Sheet	000	Row	190	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Available-for-sale financial assets]

Sheet	000	Row	190	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Accumulated impairment]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Available-for-sale financial assets]

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Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

Sheet	000	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Type of market].[Non-quoted]

Sheet	000	Row	030	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Counterparty].[Credit institutions]

Sheet	000	Row	040	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	050	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Counterparty].[Non-financial corporations]

Sheet	000	Row	060	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

Sheet	000	Row	060	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

Sheet	000	Row	070	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

Template FT 03.06

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Counterparty].[Central banks]

Sheet	000	Row	070	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Counterparty].[Central banks]

Sheet	000	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Counterparty].[General governments]

Sheet	000	Row	080	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Counterparty].[General governments]

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Counterparty].[Credit institutions]

Sheet	000	Row	090	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Counterparty].[Credit institutions]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	100	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

Template FT 03.06

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Counterparty].[Corporates]

Sheet	000	Row	110	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Counterparty].[Corporates]

Sheet	000	Row	120	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

Sheet	000	Row	120	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

Sheet	000	Row	130	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Counterparty].[Central banks]

Sheet	000	Row	130	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Counterparty].[Central banks]

Sheet	000	Row	140	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

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[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Counterparty].[General governments]

Sheet	000	Row	140	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Counterparty].[General governments]

Sheet	000	Row	150	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Counterparty].[Credit institutions]

Sheet	000	Row	150	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Counterparty].[Credit institutions]

Sheet	000	Row	160	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	160	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	170	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Counterparty].[Corporates]

Sheet	000	Row	170	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Loans and advances]

Template FT 03.06

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]
[Counterparty].[Corporates]

Sheet	000	Row	180	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]
[Counterparty].[Retail]

Sheet	000	Row	180	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]
[Main category].[Loans and advances]
[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]
[Counterparty].[Retail]

Sheet	000	Row	190	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Equity instruments, debt securities, loans and advances]
[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

Sheet	000	Row	190	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]
[Main category].[Equity instruments, debt securities, loans and advances]
[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

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[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Counterparty].[Central banks]

Sheet	000	Row	070	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Counterparty].[Central banks]

Sheet	000	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Counterparty].[General governments]

Sheet	000	Row	080	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Counterparty].[General governments]

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Counterparty].[Credit institutions]

Sheet	000	Row	090	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Counterparty].[Credit institutions]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	100	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

Template FT 03.07

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Counterparty].[Corporates]

Sheet	000	Row	110	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Counterparty].[Corporates]

Sheet	000	Row	120	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

Sheet	000	Row	120	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

Sheet	000	Row	130	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Counterparty].[Central banks]

Sheet	000	Row	130	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Counterparty].[Central banks]

Sheet	000	Row	140	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

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[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]
 [Counterparty].[General governments]

Sheet	000	Row	140	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]
 [Counterparty].[General governments]

Sheet	000	Row	150	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]
 [Counterparty].[Credit institutions]

Sheet	000	Row	150	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]
 [Counterparty].[Credit institutions]

Sheet	000	Row	160	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]
 [Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	160	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]
 [Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	170	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]
 [Counterparty].[Corporates]

Sheet	000	Row	170	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]
 [Main category].[Loans and advances]

Template FT 03.07

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Counterparty].[Corporates]

Sheet	000	Row	180	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Counterparty].[Retail]

Sheet	000	Row	180	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Counterparty].[Retail]

Sheet	000	Row	190	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

Sheet	000	Row	190	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

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[Base].[Assets]
 [Amount type].[Gross carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[General governments]
 [Impairment status].[Impaired]

Sheet	000	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[General governments]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[General governments]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[General governments]
 [Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet	000	Row	030	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[General governments]

Sheet	000	Row	040	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[Credit institutions]
 [Impairment status].[Non-impaired]

Sheet	000	Row	040	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Gross carrying amount]

Template FT 03.08

[Main category].[Debt securities]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[Credit institutions]
 [Impairment status].[Impaired]

Sheet	000	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[Credit institutions]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[Credit institutions]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	040	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[Credit institutions]
 [Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet	000	Row	040	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[Credit institutions]

Sheet	000	Row	050	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Impairment status].[Non-impaired]

Sheet	000	Row	050	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Gross carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Loans and receivables]

Template FT 03.08

[Counterparty].[Financial corporations. Other than credit institutions]

[Impairment status].[Impaired]

Sheet	000	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Loans and receivables]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	050	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Loans and receivables]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	050	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Loans and receivables]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet	000	Row	050	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Loans and receivables]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	060	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Loans and receivables]

[Counterparty].[Corporates]

[Impairment status].[Non-impaired]

Sheet	000	Row	060	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Gross carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Loans and receivables]

[Counterparty].[Corporates]

[Impairment status].[Impaired]

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[Main category].[Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet 000 Row 070 Column 040 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet 000 Row 070 Column 050 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet 000 Row 070 Column 060 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Loans and receivables]

Sheet 000 Row 080 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Counterparty].[Central banks]

[Impairment status].[Non-impaired]

Sheet 000 Row 080 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Gross carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Counterparty].[Central banks]

[Impairment status].[Impaired]

Sheet 000 Row 080 Column 030 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Counterparty].[Central banks]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet 000 Row 080 Column 040 Data Typ Monetary Period Type Stock

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[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[Central banks]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	080	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[Central banks]
 [Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet	000	Row	080	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[Central banks]

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[General governments]
 [Impairment status].[Non-impaired]

Sheet	000	Row	090	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Gross carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[General governments]
 [Impairment status].[Impaired]

Sheet	000	Row	090	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[General governments]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	090	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Allowance account]

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[Main category].[Loans and advances]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[General governments]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	090	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[General governments]
 [Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet	000	Row	090	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[General governments]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[Credit institutions]
 [Impairment status].[Non-impaired]

Sheet	000	Row	100	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Gross carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[Credit institutions]
 [Impairment status].[Impaired]

Sheet	000	Row	100	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[Credit institutions]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	100	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Loans and receivables]

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[Counterparty].[Credit institutions]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	100	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Counterparty].[Credit institutions]

[Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet	000	Row	100	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Counterparty].[Credit institutions]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Counterparty].[Financial corporations. Other than credit institutions]

[Impairment status].[Non-impaired]

Sheet	000	Row	110	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Gross carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Counterparty].[Financial corporations. Other than credit institutions]

[Impairment status].[Impaired]

Sheet	000	Row	110	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	110	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

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[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[Non-financial corporations. Corporates]
 [Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet	000	Row	120	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[Non-financial corporations. Corporates]

Sheet	000	Row	130	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[Non-financial corporations. Retail]
 [Impairment status].[Non-impaired]

Sheet	000	Row	130	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Gross carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[Non-financial corporations. Retail]
 [Impairment status].[Impaired]

Sheet	000	Row	130	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[Non-financial corporations. Retail]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	130	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[Non-financial corporations. Retail]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	130	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Allowance account]

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[Main category].[Loans and advances]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[Non-financial corporations. Retail]
 [Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet	000	Row	130	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[Non-financial corporations. Retail]

Sheet	000	Row	140	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[Households. Corporates]
 [Impairment status].[Non-impaired]

Sheet	000	Row	140	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Gross carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[Households. Corporates]
 [Impairment status].[Impaired]

Sheet	000	Row	140	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[Households. Corporates]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	140	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Loans and receivables]
 [Counterparty].[Households. Corporates]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	140	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Loans and receivables]

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[Counterparty].[Households. Corporates]

[Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet	000	Row	140	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Counterparty].[Households. Corporates]

Sheet	000	Row	150	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Counterparty].[Households. Retail]

[Impairment status].[Non-impaired]

Sheet	000	Row	150	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Gross carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Counterparty].[Households. Retail]

[Impairment status].[Impaired]

Sheet	000	Row	150	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Counterparty].[Households. Retail]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	150	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Counterparty].[Households. Retail]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	150	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Counterparty].[Households. Retail]

[Type of allowance].[Collective allowances for incurred but not reported losses]

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[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities, Loans and advances]
 [Accounting portfolio].[Held-to-maturity investments]
 [Counterparty].[General governments]
 [Impairment status].[Non-impaired]

Sheet	000	Row	180	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Gross carrying amount]
 [Main category].[Debt securities, Loans and advances]
 [Accounting portfolio].[Held-to-maturity investments]
 [Counterparty].[General governments]
 [Impairment status].[Impaired]

Sheet	000	Row	180	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities, Loans and advances]
 [Accounting portfolio].[Held-to-maturity investments]
 [Counterparty].[General governments]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	180	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities, Loans and advances]
 [Accounting portfolio].[Held-to-maturity investments]
 [Counterparty].[General governments]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	180	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities, Loans and advances]
 [Accounting portfolio].[Held-to-maturity investments]
 [Counterparty].[General governments]
 [Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet	000	Row	180	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities, Loans and advances]
 [Accounting portfolio].[Held-to-maturity investments]
 [Counterparty].[General governments]

Sheet	000	Row	190	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Carrying amount]

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[Main category].[Debt securities, Loans and advances]
 [Accounting portfolio].[Held-to-maturity investments]
 [Counterparty].[Credit institutions]
 [Impairment status].[Non-impaired]

Sheet	000	Row	190	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Gross carrying amount]
 [Main category].[Debt securities, Loans and advances]
 [Accounting portfolio].[Held-to-maturity investments]
 [Counterparty].[Credit institutions]
 [Impairment status].[Impaired]

Sheet	000	Row	190	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities, Loans and advances]
 [Accounting portfolio].[Held-to-maturity investments]
 [Counterparty].[Credit institutions]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	190	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities, Loans and advances]
 [Accounting portfolio].[Held-to-maturity investments]
 [Counterparty].[Credit institutions]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	190	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities, Loans and advances]
 [Accounting portfolio].[Held-to-maturity investments]
 [Counterparty].[Credit institutions]
 [Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet	000	Row	190	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities, Loans and advances]
 [Accounting portfolio].[Held-to-maturity investments]
 [Counterparty].[Credit institutions]

Sheet	000	Row	200	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities, Loans and advances]
 [Accounting portfolio].[Held-to-maturity investments]

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[Counterparty].[Financial corporations. Other than credit institutions]

[Impairment status].[Non-impaired]

Sheet	000	Row	200	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Gross carrying amount]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Held-to-maturity investments]

[Counterparty].[Financial corporations. Other than credit institutions]

[Impairment status].[Impaired]

Sheet	000	Row	200	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Held-to-maturity investments]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	200	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Held-to-maturity investments]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	200	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Held-to-maturity investments]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet	000	Row	200	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Held-to-maturity investments]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	210	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Held-to-maturity investments]

[Counterparty].[Corporates]

[Impairment status].[Non-impaired]

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Sheet	000	Row	210	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	210	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	210	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	210	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	210	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	220	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	220	Column	020	Data Typ	Monetary	Period Type	Stock

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[Base].[Assets]
 [Amount type].[Gross carrying amount]
 [Main category].[Debt securities, Loans and advances]
 [Accounting portfolio].[Held-to-maturity investments]
 [Counterparty].[Retail]
 [Impairment status].[Impaired]

Sheet	000	Row	220	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities, Loans and advances]
 [Accounting portfolio].[Held-to-maturity investments]
 [Counterparty].[Retail]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	220	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities, Loans and advances]
 [Accounting portfolio].[Held-to-maturity investments]
 [Counterparty].[Retail]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	220	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities, Loans and advances]
 [Accounting portfolio].[Held-to-maturity investments]
 [Counterparty].[Retail]
 [Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet	000	Row	220	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities, Loans and advances]
 [Accounting portfolio].[Held-to-maturity investments]
 [Counterparty].[Retail]

Sheet	000	Row	230	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities, Loans and advances]
 [Accounting portfolio].[Held-to-maturity investments]
 [Impairment status].[Non-impaired]

Sheet	000	Row	230	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Gross carrying amount]
 [Main category].[Debt securities, Loans and advances]

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[Accounting portfolio].[Held-to-maturity investments]

[Impairment status].[Impaired]

Sheet	000	Row	230	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Held-to-maturity investments]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	230	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Held-to-maturity investments]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	230	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Held-to-maturity investments]

[Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet	000	Row	230	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Held-to-maturity investments]

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Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]
 [Impairment status].[Non-impaired]

Sheet	000	Row	010	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Gross carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]
 [Impairment status].[Impaired]

Sheet	000	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities]
 [Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities]
 [Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]
 [Type of allowance].[General allowances]

Sheet	000	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

Sheet	000	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]
 [Counterparty].[Central banks]
 [Impairment status].[Non-impaired]

Sheet	000	Row	020	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Gross carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]
 [Counterparty].[Central banks]

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[Impairment status].[Impaired]

Sheet	000	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Central banks]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Central banks]

[Type of allowance].[General allowances]

Sheet	000	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Central banks]

Sheet	000	Row	030	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[General governments]

[Impairment status].[Non-impaired]

Sheet	000	Row	030	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Gross carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[General governments]

[Impairment status].[Impaired]

Sheet	000	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[General governments]

[Type of allowance].[Specific allowances based on BAD]

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Sheet	000	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	040	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	040	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	040	Column	050	Data Typ	Monetary	Period Type	Stock

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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Credit institutions]

Sheet	000	Row	050	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Financial corporations. Other than credit institutions]

[Impairment status].[Non-impaired]

Sheet	000	Row	050	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Gross carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Financial corporations. Other than credit institutions]

[Impairment status].[Impaired]

Sheet	000	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	050	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[General allowances]

Sheet	000	Row	050	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	060	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

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[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Corporates]

[Impairment status].[Non-impaired]

Sheet	000	Row	060	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Gross carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Corporates]

[Impairment status].[Impaired]

Sheet	000	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Corporates]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Corporates]

[Type of allowance].[General allowances]

Sheet	000	Row	060	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Corporates]

Sheet	000	Row	070	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Impairment status].[Non-impaired]

Sheet	000	Row	070	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Gross carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Impairment status].[Impaired]

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Sheet	000	Row	070	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	070	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]
 [Type of allowance].[General allowances]

Sheet	000	Row	070	Column	050	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

Sheet	000	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]
 [Counterparty].[Central banks]
 [Impairment status].[Non-impaired]

Sheet	000	Row	080	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Gross carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]
 [Counterparty].[Central banks]
 [Impairment status].[Impaired]

Sheet	000	Row	080	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]
 [Counterparty].[Central banks]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	080	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]

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[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Central banks]

[Type of allowance].[General allowances]

Sheet	000	Row	080	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Central banks]

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[General governments]

[Impairment status].[Non-impaired]

Sheet	000	Row	090	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Gross carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[General governments]

[Impairment status].[Impaired]

Sheet	000	Row	090	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[General governments]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	090	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[General governments]

[Type of allowance].[General allowances]

Sheet	000	Row	090	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[General governments]

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Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	100	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	100	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	100	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	100	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	110	Column	020	Data Typ	Monetary	Period Type	Stock

Template FT 03.09

[Base].[Assets]

[Amount type].[Gross carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Financial corporations. Other than credit institutions]

[Impairment status].[Impaired]

Sheet	000	Row	110	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	110	Column	040	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[General allowances]

Sheet	000	Row	110	Column	050	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	120	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Non-financial corporations. Corporates]

[Impairment status].[Non-impaired]

Sheet	000	Row	120	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Gross carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Non-financial corporations. Corporates]

[Impairment status].[Impaired]

Sheet	000	Row	120	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

Template FT 03.09

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Non-financial corporations. Corporates]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	120	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Non-financial corporations. Corporates]

[Type of allowance].[General allowances]

Sheet	000	Row	120	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Non-financial corporations. Corporates]

Sheet	000	Row	130	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Non-financial corporations. Retail]

[Impairment status].[Non-impaired]

Sheet	000	Row	130	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Gross carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Non-financial corporations. Retail]

[Impairment status].[Impaired]

Sheet	000	Row	130	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Non-financial corporations. Retail]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	130	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

Template FT 03.09

[Counterparty].[Non-financial corporations. Retail]

[Type of allowance].[General allowances]

Sheet 000 Row 130 Column 050 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Non-financial corporations. Retail]

Sheet 000 Row 140 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Households. Corporates]

[Impairment status].[Non-impaired]

Sheet 000 Row 140 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Gross carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Households. Corporates]

[Impairment status].[Impaired]

Sheet 000 Row 140 Column 030 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Households. Corporates]

[Type of allowance].[Specific allowances based on BAD]

Sheet 000 Row 140 Column 040 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Households. Corporates]

[Type of allowance].[General allowances]

Sheet 000 Row 140 Column 050 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Counterparty].[Households. Corporates]

Template FT 03.09

Sheet	000	Row	150	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	150	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	150	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	150	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	150	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	160	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	160	Column	020	Data Typ	Monetary	Period Type	Stock

Template FT 03.09

[Amount type].[Gross carrying amount]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Impairment status].[Impaired]

Sheet	000	Row	160	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	160	Column	040	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Type of allowance].[General allowances]

Sheet	000	Row	160	Column	050	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

Template FT 03.10

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Counterparty].[General governments]

Sheet 000 Row 090 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Counterparty].[Credit institutions]

Sheet 000 Row 100 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet 000 Row 110 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Counterparty].[Corporates]

Sheet 000 Row 120 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

Sheet 000 Row 130 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Counterparty].[Central banks]

Sheet 000 Row 140 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Counterparty].[General governments]

Sheet 000 Row 150 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]

Template FT 03.10

[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Accounting portfolio].[Other non-trading non-derivative financial assets]
[Counterparty].[Credit institutions]

Sheet	000	Row	160	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Accounting portfolio].[Other non-trading non-derivative financial assets]
[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	170	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Accounting portfolio].[Other non-trading non-derivative financial assets]
[Counterparty].[Corporates]

Sheet	000	Row	180	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Accounting portfolio].[Other non-trading non-derivative financial assets]
[Counterparty].[Retail]

Sheet	000	Row	190	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Equity instruments, debt securities, loans and advances]
[Accounting portfolio].[Other non-trading non-derivative financial assets]

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Sheet	000	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Equity instruments]
 [Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]
 [Impairment status].[Past due]
 [Time past due].[> 1 year]

Sheet	000	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Equity instruments]
 [Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]
 [Impairment status].[Impaired]

Sheet	000	Row	010	Column	080	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Equity instruments]
 [Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	010	Column	090	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Equity instruments]
 [Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	010	Column	100	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Equity instruments]
 [Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]
 [Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet	000	Row	010	Column	110	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Equity instruments]
 [Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	010	Column	120	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Equity instruments]
 [Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]

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[Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]

Sheet	000	Row	010	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Equity instruments]

[Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	010	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Equity instruments]

[Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]

[Impairment status].[Past due, Impaired]

Sheet	000	Row	010	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Accumulated write-offs]

[Main category].[Equity instruments]

[Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]

[Impairment status].[Written-off]

Sheet	000	Row	020	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Financial assets held for trading. At cost, Financial assets designated at fair value through profit or loss. At cost, Available-for

[Impairment status].[Past due]

[Time past due].> 1 year]

Sheet	000	Row	020	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Financial assets held for trading. At cost, Financial assets designated at fair value through profit or loss. At cost, Available-for

[Impairment status].[Impaired]

Sheet	000	Row	020	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Equity instruments]

[Accounting portfolio].[Financial assets held for trading. At cost, Financial assets designated at fair value through profit or loss. At cost, Available-for

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	020	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Equity instruments]

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[Accounting portfolio].[Financial assets held for trading. At cost, Financial assets designated at fair value through profit or loss. At cost, Available-for
[Type of allowance].][Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	020	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Equity instruments]

[Accounting portfolio].[Financial assets held for trading. At cost, Financial assets designated at fair value through profit or loss. At cost, Available-for
[Type of allowance].][Collective allowances for incurred but not reported losses]

Sheet	000	Row	020	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

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[Accounting portfolio].[Financial assets held for trading. At cost, Financial assets designated at fair value through profit or loss. At cost, Available-for
[Type of allowance].][Specific allowances based on BAD]

Sheet	000	Row	020	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Equity instruments]

[Accounting portfolio].[Financial assets held for trading. At cost, Financial assets designated at fair value through profit or loss. At cost, Available-for
[Type of allowance].][General allowances based on BAD. Other than BAD art 37.2]

Sheet	000	Row	020	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

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[Type of allowance].][General allowances based on BAD. BAD art 37.2]

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[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

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[Impairment status].][Past due, Impaired]

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[Amount type].[Accumulated write-offs]

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[Impairment status].][Written-off]

Sheet	000	Row	030	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

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[Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]
 [Counterparty].[Credit institutions]
 [Impairment status].[Past due]
 [Time past due].[> 1 year]

Sheet	000	Row	030	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
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 [Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]
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[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Equity instruments]
 [Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]
 [Counterparty].[Credit institutions]
 [Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet	000	Row	030	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
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 [Main category].[Equity instruments]
 [Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]
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[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Equity instruments]

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[Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]
 [Counterparty].[Credit institutions]
 [Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]

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[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Equity instruments]
 [Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]
 [Counterparty].[Credit institutions]
 [Type of allowance].[General allowances based on BAD. BAD art 37.2]

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[Base].[Assets]
 [Amount type].[Maximum collateral/guarantee that can be considered]
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[Base].[Assets]
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[Base].[Assets]
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 [Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Impairment status].[Past due]
 [Time past due].[> 1 year]

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[Base].[Assets]
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 [Main category].[Equity instruments]
 [Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]
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 [Impairment status].[Impaired]

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[Base].[Assets]
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 [Main category].[Equity instruments]

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[Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Equity instruments]

[Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Equity instruments]

[Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet	000	Row	040	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Equity instruments]

[Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]

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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Equity instruments]

[Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]

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Sheet	000	Row	040	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Equity instruments]

[Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]

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[Type of allowance].[General allowances based on BAD. BAD art 37.2]

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[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Equity instruments]

[Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]

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[Counterparty].[Financial corporations. Other than credit institutions]

[Impairment status].[Past due, Impaired]

Sheet	000	Row	040	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Accumulated write-offs]

[Main category].[Equity instruments]

[Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]

[Counterparty].[Non-financial corporations]

[Impairment status].[Past due]

[Time past due].[> 1 year]

Sheet	000	Row	050	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

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[Base].[Assets]

[Amount type].[Allowance account]

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[Counterparty].[Non-financial corporations]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Equity instruments]

[Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]

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[Type of allowance].[Specific allowances. Collectively assessed financial assets]

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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Equity instruments]

[Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]

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[Counterparty].[Non-financial corporations]

[Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet	000	Row	050	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Equity instruments]

[Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]

[Counterparty].[Non-financial corporations]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	050	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Equity instruments]

[Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]

[Counterparty].[Non-financial corporations]

[Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]

Sheet	000	Row	050	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Equity instruments]

[Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]

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[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	050	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

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[Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]

[Counterparty].[Non-financial corporations]

[Impairment status].[Past due, Impaired]

Sheet	000	Row	050	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Accumulated write-offs]

[Main category].[Equity instruments]

[Accounting portfolio].[Accounting portfolios for equity instruments subject to impairment]

[Counterparty].[Non-financial corporations]

[Impairment status].[Written-off]

Sheet	000	Row	060	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

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[Time past due].[≤ 30 days]

Sheet	000	Row	060	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 30 days ≤ 60 days]

Sheet	000	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 60 days ≤ 90 days]

Sheet	000	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 90 days ≤ 180days]

Sheet	000	Row	060	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 180 days ≤ 1year]

Sheet	000	Row	060	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 1 year]

Sheet	000	Row	060	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

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Template FT 04.01

Sheet	000	Row	060	Column	150	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
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[Base].[Assets]
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 [Counterparty].[Central banks]
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Sheet	000	Row	070	Column	020	Data Typ	Monetary	Period Type	Stock

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Sheet	000	Row	070	Column	030	Data Typ	Monetary	Period Type	Stock

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 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Central banks]
 [Impairment status].[Past due]
 [Time past due].[> 90 days ≤ 180days]

Sheet	000	Row	070	Column	050	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

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[Counterparty].[Central banks]
 [Impairment status].[Past due]
 [Time past due].[> 180 days ≤ 1year]

Sheet	000	Row	070	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
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[Base].[Assets]
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[Base].[Assets]
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[Counterparty].[Central banks]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	070	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Impairment status].[Past due, Impaired]

Sheet	000	Row	070	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Accumulated write-offs]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Impairment status].[Written-off]

Sheet	000	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Impairment status].[Past due]

[Time past due].[≤ 30 days]

Sheet	000	Row	080	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

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[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Impairment status].[Past due]

[Time past due].[> 30 days ≤ 60 days]

Sheet	000	Row	080	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Impairment status].[Past due]

[Time past due].[> 60 days ≤ 90 days]

Sheet	000	Row	080	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Impairment status].[Past due]

[Time past due].[> 90 days ≤ 180days]

Sheet	000	Row	080	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Impairment status].[Past due]

[Time past due].[> 180 days ≤ 1year]

Sheet	000	Row	080	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Impairment status].[Past due]

[Time past due].[> 1 year]

Sheet	000	Row	080	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Impairment status].[Impaired]

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Sheet	000	Row	080	Column	080	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	080	Column	090	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	080	Column	100	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet	000	Row	080	Column	110	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	080	Column	120	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]

Sheet	000	Row	080	Column	130	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

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Sheet	000	Row	080	Column	140	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Maximum collateral/guarantee that can be considered]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[General governments]
 [Impairment status].[Past due, Impaired]

Sheet	000	Row	080	Column	150	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Accumulated write-offs]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[General governments]
 [Impairment status].[Written-off]

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Credit institutions]
 [Impairment status].[Past due]
 [Time past due].[≤ 30 days]

Sheet	000	Row	090	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Credit institutions]
 [Impairment status].[Past due]
 [Time past due].[> 30 days ≤ 60 days]

Sheet	000	Row	090	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Credit institutions]
 [Impairment status].[Past due]
 [Time past due].[> 60 days ≤ 90 days]

Sheet	000	Row	090	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

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[Counterparty].[Credit institutions]
 [Impairment status].[Past due]
 [Time past due].[> 90 days ≤ 180days]

Sheet	000	Row	090	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	090	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	090	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	090	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	090	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	090	Column	100	Data Typ	Monetary	Period Type	Stock

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[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet	000	Row	090	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	090	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]

Sheet	000	Row	090	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	090	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Impairment status].[Past due, Impaired]

Sheet	000	Row	090	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Accumulated write-offs]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Impairment status].[Written-off]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

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[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Impairment status].[Past due]

[Time past due].[≤ 30 days]

Sheet	000	Row	100	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Impairment status].[Past due]

[Time past due].[> 30 days ≤ 60 days]

Sheet	000	Row	100	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Impairment status].[Past due]

[Time past due].[> 60 days ≤ 90 days]

Sheet	000	Row	100	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Impairment status].[Past due]

[Time past due].[> 90 days ≤ 180days]

Sheet	000	Row	100	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Impairment status].[Past due]

[Time past due].[> 180 days ≤ 1year]

Sheet	000	Row	100	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Impairment status].[Past due]

[Time past due].[> 1 year]

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Sheet	000	Row	100	Column	070	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Impairment status].[Impaired]

Sheet	000	Row	100	Column	080	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	100	Column	090	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	100	Column	100	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet	000	Row	100	Column	110	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	100	Column	120	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]

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[Impairment status].[Past due]
 [Time past due].[> 60 days ≤ 90 days]

Sheet	000	Row	110	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Corporates]
 [Impairment status].[Past due]
 [Time past due].[> 90 days ≤ 180days]

Sheet	000	Row	110	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Corporates]
 [Impairment status].[Past due]
 [Time past due].[> 180 days ≤ 1year]

Sheet	000	Row	110	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Corporates]
 [Impairment status].[Past due]
 [Time past due].[> 1 year]

Sheet	000	Row	110	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Corporates]
 [Impairment status].[Impaired]

Sheet	000	Row	110	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Corporates]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	110	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Allowance account]

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[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Corporates]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	110	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Corporates]

[Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet	000	Row	110	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Corporates]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	110	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Corporates]

[Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]

Sheet	000	Row	110	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Corporates]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	110	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Corporates]

[Impairment status].[Past due, Impaired]

Sheet	000	Row	110	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Accumulated write-offs]

[Main category].[Debt securities]

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[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Corporates]

[Impairment status].[Written-off]

Sheet	000	Row	120	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[≤ 30 days]

Sheet	000	Row	120	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 30 days ≤ 60 days]

Sheet	000	Row	120	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 60 days ≤ 90 days]

Sheet	000	Row	120	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 90 days ≤ 180days]

Sheet	000	Row	120	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 180 days ≤ 1year]

Sheet	000	Row	120	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

Template FT 04.01

[Impairment status].[Past due]

[Time past due].[> 1 year]

Sheet	000	Row	120	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Impaired]

Sheet	000	Row	120	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	120	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	120	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet	000	Row	120	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	120	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]

Sheet	000	Row	120	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

Template FT 04.01

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	120	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due, Impaired]

Sheet	000	Row	120	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Accumulated write-offs]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Written-off]

Sheet	000	Row	130	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Impairment status].[Past due]

[Time past due].[≤ 30 days]

Sheet	000	Row	130	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Impairment status].[Past due]

[Time past due].[> 30 days ≤ 60 days]

Sheet	000	Row	130	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Impairment status].[Past due]

[Time past due].[> 60 days ≤ 90 days]

Sheet	000	Row	130	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

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[Counterparty].[Central banks]
 [Impairment status].[Past due]
 [Time past due].[> 90 days ≤ 180days]

Sheet	000	Row	130	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Central banks]
 [Impairment status].[Past due]
 [Time past due].[> 180 days ≤ 1year]

Sheet	000	Row	130	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Central banks]
 [Impairment status].[Past due]
 [Time past due].[> 1 year]

Sheet	000	Row	130	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Central banks]
 [Impairment status].[Impaired]

Sheet	000	Row	130	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Central banks]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	130	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Central banks]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	130	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]

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[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet	000	Row	130	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	130	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]

Sheet	000	Row	130	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	130	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Impairment status].[Past due, Impaired]

Sheet	000	Row	130	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Accumulated write-offs]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Impairment status].[Written-off]

Sheet	000	Row	140	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

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[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Impairment status].[Past due]

[Time past due].[≤ 30 days]

Sheet	000	Row	140	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Impairment status].[Past due]

[Time past due].[> 30 days ≤ 60 days]

Sheet	000	Row	140	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Impairment status].[Past due]

[Time past due].[> 60 days ≤ 90 days]

Sheet	000	Row	140	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Impairment status].[Past due]

[Time past due].[> 90 days ≤ 180days]

Sheet	000	Row	140	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Impairment status].[Past due]

[Time past due].[> 180 days ≤ 1year]

Sheet	000	Row	140	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Impairment status].[Past due]

[Time past due].[> 1 year]

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Sheet 000 Row 140 Column 070 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[General governments]
[Impairment status].[Impaired]

Sheet 000 Row 140 Column 080 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Allowance account]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[General governments]
[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet 000 Row 140 Column 090 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Allowance account]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[General governments]
[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet 000 Row 140 Column 100 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Allowance account]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[General governments]
[Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet 000 Row 140 Column 110 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Allowance account]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[General governments]
[Type of allowance].[Specific allowances based on BAD]

Sheet 000 Row 140 Column 120 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Allowance account]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[General governments]
[Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]

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Sheet	000	Row	140	Column	130	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	140	Column	140	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Impairment status].[Past due, Impaired]

Sheet	000	Row	140	Column	150	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Accumulated write-offs]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Impairment status].[Written-off]

Sheet	000	Row	150	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Impairment status].[Past due]

[Time past due].[≤ 30 days]

Sheet	000	Row	150	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Impairment status].[Past due]

[Time past due].[> 30 days ≤ 60 days]

Sheet	000	Row	150	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

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[Impairment status].[Past due]
 [Time past due].[> 60 days ≤ 90 days]

Sheet	000	Row	150	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Credit institutions]
 [Impairment status].[Past due]
 [Time past due].[> 90 days ≤ 180days]

Sheet	000	Row	150	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Credit institutions]
 [Impairment status].[Past due]
 [Time past due].[> 180 days ≤ 1year]

Sheet	000	Row	150	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Credit institutions]
 [Impairment status].[Past due]
 [Time past due].[> 1 year]

Sheet	000	Row	150	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Credit institutions]
 [Impairment status].[Impaired]

Sheet	000	Row	150	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Credit institutions]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	150	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]

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[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	150	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet	000	Row	150	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	150	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]

Sheet	000	Row	150	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	150	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Impairment status].[Past due, Impaired]

Sheet	000	Row	150	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Accumulated write-offs]

[Main category].[Loans and advances]

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[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Impairment status].[Written-off]

Sheet	000	Row	160	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Impairment status].[Past due]

[Time past due].[≤ 30 days]

Sheet	000	Row	160	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Impairment status].[Past due]

[Time past due].[> 30 days ≤ 60 days]

Sheet	000	Row	160	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Impairment status].[Past due]

[Time past due].[> 60 days ≤ 90 days]

Sheet	000	Row	160	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Impairment status].[Past due]

[Time past due].[> 90 days ≤ 180days]

Sheet	000	Row	160	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Impairment status].[Past due]

[Time past due].[> 180 days ≤ 1year]

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Sheet	000	Row	160	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	160	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	160	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	160	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	160	Column	100	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	160	Column	110	Data Typ	Monetary	Period Type	Stock

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Sheet	000	Row	160	Column	120	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
[Amount type].[Allowance account]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[Financial corporations. Other than credit institutions]
[Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]

Sheet	000	Row	160	Column	130	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
[Amount type].[Allowance account]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[Financial corporations. Other than credit institutions]
[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	160	Column	140	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
[Amount type].[Maximum collateral/guarantee that can be considered]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[Financial corporations. Other than credit institutions]
[Impairment status].[Past due, Impaired]

Sheet	000	Row	160	Column	150	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
[Amount type].[Accumulated write-offs]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[Financial corporations. Other than credit institutions]
[Impairment status].[Written-off]

Sheet	000	Row	170	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[Non-financial corporations. Corporates]
[Impairment status].[Past due]
[Time past due].[≤ 30 days]

Sheet	000	Row	170	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[Non-financial corporations. Corporates]
[Impairment status].[Past due]

Template FT 04.01

[Time past due].[> 30 days ≤ 60 days]

Sheet	000	Row	170	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Non-financial corporations. Corporates]

[Impairment status].[Past due]

[Time past due].[> 60 days ≤ 90 days]

Sheet	000	Row	170	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Non-financial corporations. Corporates]

[Impairment status].[Past due]

[Time past due].[> 90 days ≤ 180days]

Sheet	000	Row	170	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Non-financial corporations. Corporates]

[Impairment status].[Past due]

[Time past due].[> 180 days ≤ 1year]

Sheet	000	Row	170	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Non-financial corporations. Corporates]

[Impairment status].[Past due]

[Time past due].[> 1 year]

Sheet	000	Row	170	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Non-financial corporations. Corporates]

[Impairment status].[Impaired]

Sheet	000	Row	170	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

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[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Non-financial corporations. Corporates]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	170	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Non-financial corporations. Corporates]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	170	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Non-financial corporations. Corporates]

[Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet	000	Row	170	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Non-financial corporations. Corporates]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	170	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Non-financial corporations. Corporates]

[Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]

Sheet	000	Row	170	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Non-financial corporations. Corporates]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	170	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Loans and advances]

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[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Non-financial corporations. Corporates]

[Impairment status].[Past due, Impaired]

Sheet	000	Row	170	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Accumulated write-offs]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Non-financial corporations. Corporates]

[Impairment status].[Written-off]

Sheet	000	Row	180	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Non-financial corporations. Retail]

[Impairment status].[Past due]

[Time past due].[≤ 30 days]

Sheet	000	Row	180	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Non-financial corporations. Retail]

[Impairment status].[Past due]

[Time past due].[> 30 days ≤ 60 days]

Sheet	000	Row	180	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Non-financial corporations. Retail]

[Impairment status].[Past due]

[Time past due].[> 60 days ≤ 90 days]

Sheet	000	Row	180	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Non-financial corporations. Retail]

[Impairment status].[Past due]

[Time past due].[> 90 days ≤ 180days]

Sheet	000	Row	180	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

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[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[Non-financial corporations. Retail]
[Impairment status].[Past due]
[Time past due].[> 180 days ≤ 1year]

Sheet	000	Row	180	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[Non-financial corporations. Retail]
[Impairment status].[Past due]
[Time past due].[> 1 year]

Sheet	000	Row	180	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[Non-financial corporations. Retail]
[Impairment status].[Impaired]

Sheet	000	Row	180	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Allowance account]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[Non-financial corporations. Retail]
[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	180	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Allowance account]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[Non-financial corporations. Retail]
[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	180	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Allowance account]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[Non-financial corporations. Retail]
[Type of allowance].[Collective allowances for incurred but not reported losses]

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Sheet	000	Row	180	Column	110	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Non-financial corporations. Retail]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	180	Column	120	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Non-financial corporations. Retail]
 [Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]

Sheet	000	Row	180	Column	130	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Non-financial corporations. Retail]
 [Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	180	Column	140	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Maximum collateral/guarantee that can be considered]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Non-financial corporations. Retail]
 [Impairment status].[Past due, Impaired]

Sheet	000	Row	180	Column	150	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Accumulated write-offs]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Non-financial corporations. Retail]
 [Impairment status].[Written-off]

Sheet	000	Row	190	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Households. Corporates]
 [Impairment status].[Past due]
 [Time past due].[≤ 30 days]

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Sheet 000 Row 190 Column 020 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[Households. Corporates]
[Impairment status].[Past due]
[Time past due].[> 30 days ≤ 60 days]

Sheet 000 Row 190 Column 030 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[Households. Corporates]
[Impairment status].[Past due]
[Time past due].[> 60 days ≤ 90 days]

Sheet 000 Row 190 Column 040 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[Households. Corporates]
[Impairment status].[Past due]
[Time past due].[> 90 days ≤ 180days]

Sheet 000 Row 190 Column 050 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[Households. Corporates]
[Impairment status].[Past due]
[Time past due].[> 180 days ≤ 1year]

Sheet 000 Row 190 Column 060 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[Households. Corporates]
[Impairment status].[Past due]
[Time past due].[> 1 year]

Sheet 000 Row 190 Column 070 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Carrying amount]

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[Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Households. Corporates]
 [Impairment status].[Impaired]

Sheet	000	Row	190	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Households. Corporates]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	190	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Households. Corporates]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	190	Column	100	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Households. Corporates]
 [Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet	000	Row	190	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Households. Corporates]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	190	Column	120	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Households. Corporates]
 [Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]

Sheet	000	Row	190	Column	130	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]

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[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Households. Corporates]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	190	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Households. Corporates]

[Impairment status].[Past due, Impaired]

Sheet	000	Row	190	Column	150	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Accumulated write-offs]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Households. Corporates]

[Impairment status].[Written-off]

Sheet	000	Row	200	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Households. Retail]

[Impairment status].[Past due]

[Time past due].[≤ 30 days]

Sheet	000	Row	200	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Households. Retail]

[Impairment status].[Past due]

[Time past due].[> 30 days ≤ 60 days]

Sheet	000	Row	200	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Households. Retail]

[Impairment status].[Past due]

[Time past due].[> 60 days ≤ 90 days]

Sheet	000	Row	200	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

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[Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Households. Retail]
 [Impairment status].[Past due]
 [Time past due].[> 90 days ≤ 180days]

Sheet	000	Row	200	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Households. Retail]
 [Impairment status].[Past due]
 [Time past due].[> 180 days ≤ 1year]

Sheet	000	Row	200	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Households. Retail]
 [Impairment status].[Past due]
 [Time past due].[> 1 year]

Sheet	000	Row	200	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Households. Retail]
 [Impairment status].[Impaired]

Sheet	000	Row	200	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Households. Retail]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	200	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Households. Retail]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

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Sheet 000 Row 200 Column 100 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Allowance account]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[Households. Retail]
[Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet 000 Row 200 Column 110 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Allowance account]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[Households. Retail]
[Type of allowance].[Specific allowances based on BAD]

Sheet 000 Row 200 Column 120 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Allowance account]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[Households. Retail]
[Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]

Sheet 000 Row 200 Column 130 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Allowance account]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[Households. Retail]
[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet 000 Row 200 Column 140 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Maximum collateral/guarantee that can be considered]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[Households. Retail]
[Impairment status].[Past due, Impaired]

Sheet 000 Row 200 Column 150 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Accumulated write-offs]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[Households. Retail]
[Impairment status].[Written-off]

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Sheet 000 Row 220 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. On demand [call] and short notice [current account]]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Impairment status].[Past due]
[Time past due].[≤ 30 days]

Sheet 000 Row 220 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. On demand [call] and short notice [current account]]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Impairment status].[Past due]
[Time past due].[> 30 days ≤ 60 days]

Sheet 000 Row 220 Column 030 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. On demand [call] and short notice [current account]]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Impairment status].[Past due]
[Time past due].[> 60 days ≤ 90 days]

Sheet 000 Row 220 Column 040 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. On demand [call] and short notice [current account]]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Impairment status].[Past due]
[Time past due].[> 90 days ≤ 180days]

Sheet 000 Row 220 Column 050 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. On demand [call] and short notice [current account]]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Impairment status].[Past due]
[Time past due].[> 180 days ≤ 1year]

Sheet 000 Row 220 Column 060 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. On demand [call] and short notice [current account]]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Impairment status].[Past due]
[Time past due].[> 1 year]

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Sheet	000	Row	220	Column	070	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. On demand [call] and short notice [current account]]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Impaired]

Sheet	000	Row	220	Column	080	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances. On demand [call] and short notice [current account]]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	220	Column	090	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances. On demand [call] and short notice [current account]]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	220	Column	140	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Loans and advances. On demand [call] and short notice [current account]]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due, Impaired]

Sheet	000	Row	230	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[≤ 30 days]

[Collateral/Guarantee received].[Collateral received. Real estate]

Sheet	000	Row	230	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 30 days ≤ 60 days]

[Collateral/Guarantee received].[Collateral received. Real estate]

Sheet	000	Row	230	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

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[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 60 days ≤ 90 days]

[Collateral/Guarantee received].[Collateral received. Real estate]

Sheet	000	Row	230	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 90 days ≤ 180days]

[Collateral/Guarantee received].[Collateral received. Real estate]

Sheet	000	Row	230	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 180 days ≤ 1year]

[Collateral/Guarantee received].[Collateral received. Real estate]

Sheet	000	Row	230	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 1 year]

[Collateral/Guarantee received].[Collateral received. Real estate]

Sheet	000	Row	230	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Impaired]

[Collateral/Guarantee received].[Collateral received. Real estate]

Sheet	000	Row	230	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

[Collateral/Guarantee received].[Collateral received. Real estate]

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Sheet 000 Row 230 Column 090 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Allowance account]
[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Type of allowance].[Specific allowances. Collectively assessed financial assets]
[Collateral/Guarantee received].[Collateral received. Real estate]

Sheet 000 Row 230 Column 140 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Maximum collateral/guarantee that can be considered]
[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Impairment status].[Past due, Impaired]
[Collateral/Guarantee received].[Collateral received. Real estate]

Sheet 000 Row 240 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Impairment status].[Past due]
[Time past due].[≤ 30 days]
[Collateral/Guarantee received].[Collateral received. Other than Real state]

Sheet 000 Row 240 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Impairment status].[Past due]
[Time past due].[> 30 days ≤ 60 days]
[Collateral/Guarantee received].[Collateral received. Other than Real state]

Sheet 000 Row 240 Column 030 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Impairment status].[Past due]
[Time past due].[> 60 days ≤ 90 days]
[Collateral/Guarantee received].[Collateral received. Other than Real state]

Sheet 000 Row 240 Column 040 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

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[Impairment status].[Past due]
 [Time past due].[> 90 days ≤ 180days]
 [Collateral/Guarantee received].[Collateral received. Other than Real state]

Sheet 000 Row 240 Column 050 **Data Typ Monetary** **Period Type Stock**

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Impairment status].[Past due]
 [Time past due].[> 180 days ≤ 1year]
 [Collateral/Guarantee received].[Collateral received. Other than Real state]

Sheet 000 Row 240 Column 060 **Data Typ Monetary** **Period Type Stock**

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Impairment status].[Past due]
 [Time past due].[> 1 year]
 [Collateral/Guarantee received].[Collateral received. Other than Real state]

Sheet 000 Row 240 Column 070 **Data Typ Monetary** **Period Type Stock**

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Impairment status].[Impaired]
 [Collateral/Guarantee received].[Collateral received. Other than Real state]

Sheet 000 Row 240 Column 080 **Data Typ Monetary** **Period Type Stock**

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]
 [Collateral/Guarantee received].[Collateral received. Other than Real state]

Sheet 000 Row 240 Column 090 **Data Typ Monetary** **Period Type Stock**

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]
 [Collateral/Guarantee received].[Collateral received. Other than Real state]

Sheet 000 Row 240 Column 140 **Data Typ Monetary** **Period Type Stock**

[Base].[Assets]
 [Amount type].[Maximum collateral/guarantee that can be considered]

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[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due, Impaired]

[Collateral/Guarantee received].[Collateral received. Other than Real state]

Sheet	000	Row	250	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans.Trade receivables]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[≤ 30 days]

Sheet	000	Row	250	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans.Trade receivables]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 30 days ≤ 60 days]

Sheet	000	Row	250	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans.Trade receivables]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 60 days ≤ 90 days]

Sheet	000	Row	250	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans.Trade receivables]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 90 days ≤ 180days]

Sheet	000	Row	250	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans.Trade receivables]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 180 days ≤ 1year]

Sheet	000	Row	250	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans.Trade receivables]

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[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 1 year]

Sheet	000	Row	250	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans.Trade receivables]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Impaired]

Sheet	000	Row	250	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances. Term loans.Trade receivables]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	250	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances. Term loans.Trade receivables]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	250	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Loans and advances. Term loans.Trade receivables]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due, Impaired]

Sheet	000	Row	260	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Finance leases]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[≤ 30 days]

Sheet	000	Row	260	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Finance leases]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 30 days ≤ 60 days]

Sheet	000	Row	260	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template FT 04.01

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Finance leases]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 60 days ≤ 90 days]

Sheet	000	Row	260	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Finance leases]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 90 days ≤ 180days]

Sheet	000	Row	260	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Finance leases]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 180 days ≤ 1year]

Sheet	000	Row	260	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Finance leases]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 1 year]

Sheet	000	Row	260	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Finance leases]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Impaired]

Sheet	000	Row	260	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances. Term loans. Finance leases]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	260	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances. Term loans. Finance leases]

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[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	260	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Loans and advances. Term loans. Finance leases]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due, Impaired]

Sheet	000	Row	270	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Reverse repurchase loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[≤ 30 days]

Sheet	000	Row	270	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Reverse repurchase loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 30 days ≤ 60 days]

Sheet	000	Row	270	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Reverse repurchase loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 60 days ≤ 90 days]

Sheet	000	Row	270	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Reverse repurchase loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 90 days ≤ 180days]

Sheet	000	Row	270	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Reverse repurchase loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 180 days ≤ 1year]

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Sheet	000	Row	270	Column	060	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Reverse repurchase loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 1 year]

Sheet	000	Row	270	Column	070	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Reverse repurchase loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Impaired]

Sheet	000	Row	270	Column	080	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances. Term loans. Reverse repurchase loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	270	Column	090	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances. Term loans. Reverse repurchase loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	270	Column	140	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Loans and advances. Term loans. Reverse repurchase loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due, Impaired]

Sheet	000	Row	280	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Purpose].[Consumer credit]

[Time past due].[≤ 30 days]

[Collateral/Guarantee received].[Non-collateralized]

Sheet	000	Row	280	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

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[Amount type].[Carrying amount]
[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Impairment status].[Past due]
[Purpose].[Consumer credit]
[Time past due].[> 30 days ≤ 60 days]
[Collateral/Guarantee received].[Non-collateralized]

Sheet	000	Row	280	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Impairment status].[Past due]
[Purpose].[Consumer credit]
[Time past due].[> 60 days ≤ 90 days]
[Collateral/Guarantee received].[Non-collateralized]

Sheet	000	Row	280	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Impairment status].[Past due]
[Purpose].[Consumer credit]
[Time past due].[> 90 days ≤ 180days]
[Collateral/Guarantee received].[Non-collateralized]

Sheet	000	Row	280	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Impairment status].[Past due]
[Purpose].[Consumer credit]
[Time past due].[> 180 days ≤ 1year]
[Collateral/Guarantee received].[Non-collateralized]

Sheet	000	Row	280	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Impairment status].[Past due]
[Purpose].[Consumer credit]
[Time past due].[> 1 year]
[Collateral/Guarantee received].[Non-collateralized]

Sheet	000	Row	280	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template FT 04.01

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Impairment status].[Impaired]
 [Purpose].[Consumer credit]
 [Collateral/Guarantee received].[Non-collateralized]

Sheet	000	Row	280	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Purpose].[Consumer credit]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]
 [Collateral/Guarantee received].[Non-collateralized]

Sheet	000	Row	280	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Purpose].[Consumer credit]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]
 [Collateral/Guarantee received].[Non-collateralized]

Sheet	000	Row	280	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Maximum collateral/guarantee that can be considered]
 [Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Impairment status].[Past due, Impaired]
 [Purpose].[Consumer credit]
 [Collateral/Guarantee received].[Non-collateralized]

Sheet	000	Row	290	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Impairment status].[Past due]
 [Purpose].[Purposes other than consumer credit]
 [Time past due].[≤ 30 days]
 [Collateral/Guarantee received].[Non-collateralized]

Sheet	000	Row	290	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]

Template FT 04.01

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Purpose].[Purposes other than consumer credit]

[Time past due].[> 30 days ≤ 60 days]

[Collateral/Guarantee received].[Non-collateralized]

Sheet	000	Row	290	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Purpose].[Purposes other than consumer credit]

[Time past due].[> 60 days ≤ 90 days]

[Collateral/Guarantee received].[Non-collateralized]

Sheet	000	Row	290	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Purpose].[Purposes other than consumer credit]

[Time past due].[> 90 days ≤ 180days]

[Collateral/Guarantee received].[Non-collateralized]

Sheet	000	Row	290	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Purpose].[Purposes other than consumer credit]

[Time past due].[> 180 days ≤ 1year]

[Collateral/Guarantee received].[Non-collateralized]

Sheet	000	Row	290	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Purpose].[Purposes other than consumer credit]

[Time past due].[> 1 year]

[Collateral/Guarantee received].[Non-collateralized]

Sheet	000	Row	290	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

Template FT 04.01

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Impaired]

[Purpose].[Purposes other than consumer credit]

[Collateral/Guarantee received].[Non-collateralized]

Sheet	000	Row	290	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Purpose].[Purposes other than consumer credit]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

[Collateral/Guarantee received].[Non-collateralized]

Sheet	000	Row	290	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Purpose].[Purposes other than consumer credit]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

[Collateral/Guarantee received].[Non-collateralized]

Sheet	000	Row	290	Column	140	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due, Impaired]

[Purpose].[Purposes other than consumer credit]

[Collateral/Guarantee received].[Non-collateralized]

Sheet	000	Row	300	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Advances that are not loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[≤ 30 days]

Sheet	000	Row	300	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Advances that are not loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

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[Time past due].[> 30 days ≤ 60 days]

Sheet	000	Row	300	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Advances that are not loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 60 days ≤ 90 days]

Sheet	000	Row	300	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Advances that are not loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 90 days ≤ 180days]

Sheet	000	Row	300	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Advances that are not loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 180 days ≤ 1year]

Sheet	000	Row	300	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Advances that are not loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 1 year]

Sheet	000	Row	300	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Advances that are not loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Impaired]

Sheet	000	Row	300	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances. Advances that are not loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	300	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances. Advances that are not loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	300	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Loans and advances. Advances that are not loans]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Impairment status].[Past due, Impaired]

Sheet	000	Row	310	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets subject to impairment]

[Impairment status].[Past due]

[Time past due].[≤ 30 days]

Sheet	000	Row	310	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 30 days ≤ 60 days]

Sheet	000	Row	310	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 60 days ≤ 90 days]

Sheet	000	Row	310	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 90 days ≤ 180days]

Sheet	000	Row	310	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

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[Accounting portfolio].[Accounting portfolios for financial assets subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 180 days ≤ 1year]

Sheet	000	Row	310	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets subject to impairment]

[Impairment status].[Past due]

[Time past due].[> 1 year]

Sheet	000	Row	310	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets subject to impairment]

[Impairment status].[Impaired]

Sheet	000	Row	310	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets subject to impairment]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	310	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets subject to impairment]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	310	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets subject to impairment]

[Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet	000	Row	310	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets subject to impairment]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	310	Column	120	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

Template FT 04.01

[Amount type].[Allowance account]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets subject to impairment]

[Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]

Sheet	000	Row	310	Column	130	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets subject to impairment]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	310	Column	140	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets subject to impairment]

[Impairment status].[Past due, Impaired]

Sheet	000	Row	310	Column	150	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Accumulated write-offs]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets subject to impairment]

[Impairment status].[Written-off]

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Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]
 [Impairment status].[Past due]
 [Time past due].[≤ 30 days]

Sheet	000	Row	010	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]
 [Impairment status].[Past due]
 [Time past due].[> 30 days ≤ 60 days]

Sheet	000	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]
 [Impairment status].[Past due]
 [Time past due].[> 60 days ≤ 90 days]

Sheet	000	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]
 [Counterparty].[Central banks]
 [Impairment status].[Past due]
 [Time past due].[≤ 30 days]

Sheet	000	Row	020	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]
 [Counterparty].[Central banks]
 [Impairment status].[Past due]
 [Time past due].[> 30 days ≤ 60 days]

Sheet	000	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]
 [Counterparty].[Central banks]

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[Impairment status].[Past due]
 [Time past due].[> 60 days ≤ 90 days]

Sheet	000	Row	030	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	040	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	040	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock

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[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]
 [Counterparty].[Credit institutions]
 [Impairment status].[Past due]
 [Time past due].[> 60 days ≤ 90 days]

Sheet	000	Row	050	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Impairment status].[Past due]
 [Time past due].[≤ 30 days]

Sheet	000	Row	050	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Impairment status].[Past due]
 [Time past due].[> 30 days ≤ 60 days]

Sheet	000	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Impairment status].[Past due]
 [Time past due].[> 60 days ≤ 90 days]

Sheet	000	Row	060	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]
 [Counterparty].[Corporates]
 [Impairment status].[Past due]
 [Time past due].[≤ 30 days]

Sheet	000	Row	060	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]

Template FT 04.02

[Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]
[Counterparty].[Corporates]
[Impairment status].[Past due]
[Time past due].[> 30 days ≤ 60 days]

Sheet	000	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Debt securities]
[Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]
[Counterparty].[Corporates]
[Impairment status].[Past due]
[Time past due].[> 60 days ≤ 90 days]

Sheet	000	Row	070	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]
[Impairment status].[Past due]
[Time past due].[≤ 30 days]

Sheet	000	Row	070	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]
[Impairment status].[Past due]
[Time past due].[> 30 days ≤ 60 days]

Sheet	000	Row	070	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]
[Impairment status].[Past due]
[Time past due].[> 60 days ≤ 90 days]

Sheet	000	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]
[Counterparty].[Central banks]
[Impairment status].[Past due]
[Time past due].[≤ 30 days]

Sheet	000	Row	080	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

Template FT 04.02

[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]
[Counterparty].[Central banks]
[Impairment status].[Past due]
[Time past due].[> 30 days ≤ 60 days]

Sheet	000	Row	080	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]
[Counterparty].[Central banks]
[Impairment status].[Past due]
[Time past due].[> 60 days ≤ 90 days]

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]
[Counterparty].[General governments]
[Impairment status].[Past due]
[Time past due].[≤ 30 days]

Sheet	000	Row	090	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]
[Counterparty].[General governments]
[Impairment status].[Past due]
[Time past due].[> 30 days ≤ 60 days]

Sheet	000	Row	090	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]
[Counterparty].[General governments]
[Impairment status].[Past due]
[Time past due].[> 60 days ≤ 90 days]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]

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[Counterparty].[Credit institutions]

[Impairment status].[Past due]

[Time past due].[≤ 30 days]

Sheet	000	Row	100	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]

[Counterparty].[Credit institutions]

[Impairment status].[Past due]

[Time past due].[> 30 days ≤ 60 days]

Sheet	000	Row	100	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]

[Counterparty].[Credit institutions]

[Impairment status].[Past due]

[Time past due].[> 60 days ≤ 90 days]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Impairment status].[Past due]

[Time past due].[≤ 30 days]

Sheet	000	Row	110	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Impairment status].[Past due]

[Time past due].[> 30 days ≤ 60 days]

Sheet	000	Row	110	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Impairment status].[Past due]

[Time past due].[> 60 days ≤ 90 days]

Template FT 04.02

Sheet	000	Row	120	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	120	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	120	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	130	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	130	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	130	Column	030	Data Typ	Monetary	Period Type	Stock

Template FT 04.02

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]

[Counterparty].[Non-financial corporations. Retail]

[Impairment status].[Past due]

[Time past due].[> 60 days ≤ 90 days]

Sheet	000	Row	140	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]

[Counterparty].[Households. Corporates]

[Impairment status].[Past due]

[Time past due].[≤ 30 days]

Sheet	000	Row	140	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]

[Counterparty].[Households. Corporates]

[Impairment status].[Past due]

[Time past due].[> 30 days ≤ 60 days]

Sheet	000	Row	140	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]

[Counterparty].[Households. Corporates]

[Impairment status].[Past due]

[Time past due].[> 60 days ≤ 90 days]

Sheet	000	Row	150	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]

[Counterparty].[Households. Retail]

[Impairment status].[Past due]

[Time past due].[≤ 30 days]

Sheet	000	Row	150	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]

[Counterparty].[Households. Retail]

Template FT 04.02

[Impairment status].[Past due]
 [Time past due].[> 30 days ≤ 60 days]

Sheet	000	Row	150	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]
 [Counterparty].[Households. Retail]
 [Impairment status].[Past due]
 [Time past due].[> 60 days ≤ 90 days]

Sheet	000	Row	160	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities, Loans and advances]
 [Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]
 [Impairment status].[Past due]
 [Time past due].[≤ 30 days]

Sheet	000	Row	160	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities, Loans and advances]
 [Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]
 [Impairment status].[Past due]
 [Time past due].[> 30 days ≤ 60 days]

Sheet	000	Row	160	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities, Loans and advances]
 [Accounting portfolio].[Accounting portfolios for financial assets non-subject to impairment]
 [Impairment status].[Past due]
 [Time past due].[> 60 days ≤ 90 days]

Template FT 05.00

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

Sheet 000 Row 060 Column 030 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits]

[Accounting portfolio].[Financial liabilities measured at amortised cost]

Sheet 000 Row 060 Column 040 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits]

[Accounting portfolio].[Trading financial liabilities]

Sheet 000 Row 060 Column 050 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits]

[Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]

Sheet 000 Row 070 Column 010 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits]

[Accounting portfolio].[Financial liabilities held for trading]

[Counterparty].[Central banks]

Sheet 000 Row 070 Column 020 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

[Counterparty].[Central banks]

Sheet 000 Row 070 Column 030 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits]

[Accounting portfolio].[Financial liabilities measured at amortised cost]

[Counterparty].[Central banks]

Sheet 000 Row 070 Column 040 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits]

[Accounting portfolio].[Trading financial liabilities]

[Counterparty].[Central banks]

Sheet 000 Row 070 Column 050 Data Typ Monetary Period Type Stock

Template FT 05.00

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits]

[Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]

[Counterparty].[Central banks]

Sheet	000	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Current accounts / overnight deposits]

[Accounting portfolio].[Financial liabilities held for trading]

[Counterparty].[Central banks]

Sheet	000	Row	080	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Current accounts / overnight deposits]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

[Counterparty].[Central banks]

Sheet	000	Row	080	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Current accounts / overnight deposits]

[Accounting portfolio].[Financial liabilities measured at amortised cost]

[Counterparty].[Central banks]

Sheet	000	Row	080	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Current accounts / overnight deposits]

[Accounting portfolio].[Trading financial liabilities]

[Counterparty].[Central banks]

Sheet	000	Row	080	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Current accounts / overnight deposits]

[Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]

[Counterparty].[Central banks]

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. With agreed maturity]

[Accounting portfolio].[Financial liabilities held for trading]

[Counterparty].[Central banks]

Sheet	000	Row	090	Column	020	Data Typ	Monetary	Period Type	Stock
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Template FT 05.00

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. With agreed maturity]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

[Counterparty].[Central banks]

Sheet	000	Row	090	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. With agreed maturity]

[Accounting portfolio].[Financial liabilities measured at amortised cost]

[Counterparty].[Central banks]

Sheet	000	Row	090	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. With agreed maturity]

[Accounting portfolio].[Trading financial liabilities]

[Counterparty].[Central banks]

Sheet	000	Row	090	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. With agreed maturity]

[Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]

[Counterparty].[Central banks]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Redeemable at notice]

[Accounting portfolio].[Financial liabilities held for trading]

[Counterparty].[Central banks]

Sheet	000	Row	100	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Redeemable at notice]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

[Counterparty].[Central banks]

Sheet	000	Row	100	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Redeemable at notice]

[Accounting portfolio].[Financial liabilities measured at amortised cost]

[Counterparty].[Central banks]

Sheet	000	Row	100	Column	040	Data Typ	Monetary	Period Type	Stock
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Template FT 05.00

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Redeemable at notice]

[Accounting portfolio].[Trading financial liabilities]

[Counterparty].[Central banks]

Sheet	000	Row	100	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Redeemable at notice]

[Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]

[Counterparty].[Central banks]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Repurchase agreements]

[Accounting portfolio].[Financial liabilities held for trading]

[Counterparty].[Central banks]

Sheet	000	Row	110	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Repurchase agreements]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

[Counterparty].[Central banks]

Sheet	000	Row	110	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Repurchase agreements]

[Accounting portfolio].[Financial liabilities measured at amortised cost]

[Counterparty].[Central banks]

Sheet	000	Row	110	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Repurchase agreements]

[Accounting portfolio].[Trading financial liabilities]

[Counterparty].[Central banks]

Sheet	000	Row	110	Column	050	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Repurchase agreements]

[Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]

[Counterparty].[Central banks]

Sheet	000	Row	120	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

Template FT 05.00

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits]
[Accounting portfolio].[Financial liabilities held for trading]
[Counterparty].[General governments]

Sheet 000 Row 120 Column 020 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits]
[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]
[Counterparty].[General governments]

Sheet 000 Row 120 Column 030 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits]
[Accounting portfolio].[Financial liabilities measured at amortised cost]
[Counterparty].[General governments]

Sheet 000 Row 120 Column 040 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits]
[Accounting portfolio].[Trading financial liabilities]
[Counterparty].[General governments]

Sheet 000 Row 120 Column 050 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits]
[Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]
[Counterparty].[General governments]

Sheet 000 Row 130 Column 010 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits. Current accounts / overnight deposits]
[Accounting portfolio].[Financial liabilities held for trading]
[Counterparty].[General governments]

Sheet 000 Row 130 Column 020 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits. Current accounts / overnight deposits]
[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]
[Counterparty].[General governments]

Sheet 000 Row 130 Column 030 Data Typ Monetary Period Type Stock

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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Current accounts / overnight deposits]

[Accounting portfolio].[Financial liabilities measured at amortised cost]

[Counterparty].[General governments]

Sheet 000 Row 130 Column 040 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Current accounts / overnight deposits]

[Accounting portfolio].[Trading financial liabilities]

[Counterparty].[General governments]

Sheet 000 Row 130 Column 050 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Current accounts / overnight deposits]

[Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]

[Counterparty].[General governments]

Sheet 000 Row 140 Column 010 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. With agreed maturity]

[Accounting portfolio].[Financial liabilities held for trading]

[Counterparty].[General governments]

Sheet 000 Row 140 Column 020 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. With agreed maturity]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

[Counterparty].[General governments]

Sheet 000 Row 140 Column 030 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. With agreed maturity]

[Accounting portfolio].[Financial liabilities measured at amortised cost]

[Counterparty].[General governments]

Sheet 000 Row 140 Column 040 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. With agreed maturity]

[Accounting portfolio].[Trading financial liabilities]

[Counterparty].[General governments]

Sheet 000 Row 140 Column 050 Data Typ Monetary Period Type Stock

Template FT 05.00

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. With agreed maturity]

[Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]

[Counterparty].[General governments]

Sheet	000	Row	150	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Redeemable at notice]

[Accounting portfolio].[Financial liabilities held for trading]

[Counterparty].[General governments]

Sheet	000	Row	150	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Redeemable at notice]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

[Counterparty].[General governments]

Sheet	000	Row	150	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Redeemable at notice]

[Accounting portfolio].[Financial liabilities measured at amortised cost]

[Counterparty].[General governments]

Sheet	000	Row	150	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Redeemable at notice]

[Accounting portfolio].[Trading financial liabilities]

[Counterparty].[General governments]

Sheet	000	Row	150	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Redeemable at notice]

[Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]

[Counterparty].[General governments]

Sheet	000	Row	160	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Repurchase agreements]

[Accounting portfolio].[Financial liabilities held for trading]

[Counterparty].[General governments]

Sheet	000	Row	160	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template FT 05.00

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Repurchase agreements]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

[Counterparty].[General governments]

Sheet 000 Row 160 Column 030 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Repurchase agreements]

[Accounting portfolio].[Financial liabilities measured at amortised cost]

[Counterparty].[General governments]

Sheet 000 Row 160 Column 040 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Repurchase agreements]

[Accounting portfolio].[Trading financial liabilities]

[Counterparty].[General governments]

Sheet 000 Row 160 Column 050 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Repurchase agreements]

[Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]

[Counterparty].[General governments]

Sheet 000 Row 170 Column 010 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits]

[Accounting portfolio].[Financial liabilities held for trading]

[Counterparty].[Credit institutions]

Sheet 000 Row 170 Column 020 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

[Counterparty].[Credit institutions]

Sheet 000 Row 170 Column 030 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits]

[Accounting portfolio].[Financial liabilities measured at amortised cost]

[Counterparty].[Credit institutions]

Sheet 000 Row 170 Column 040 Data Typ Monetary Period Type Stock

Template FT 05.00

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits]
[Accounting portfolio].[Trading financial liabilities]
[Counterparty].[Credit institutions]

Sheet 000 Row 170 Column 050 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits]
[Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]
[Counterparty].[Credit institutions]

Sheet 000 Row 180 Column 010 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits. Current accounts / overnight deposits]
[Accounting portfolio].[Financial liabilities held for trading]
[Counterparty].[Credit institutions]

Sheet 000 Row 180 Column 020 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits. Current accounts / overnight deposits]
[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]
[Counterparty].[Credit institutions]

Sheet 000 Row 180 Column 030 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits. Current accounts / overnight deposits]
[Accounting portfolio].[Financial liabilities measured at amortised cost]
[Counterparty].[Credit institutions]

Sheet 000 Row 180 Column 040 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits. Current accounts / overnight deposits]
[Accounting portfolio].[Trading financial liabilities]
[Counterparty].[Credit institutions]

Sheet 000 Row 180 Column 050 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits. Current accounts / overnight deposits]
[Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]
[Counterparty].[Credit institutions]

Sheet 000 Row 190 Column 010 Data Typ Monetary Period Type Stock

Template FT 05.00

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. With agreed maturity]

[Accounting portfolio].[Financial liabilities held for trading]

[Counterparty].[Credit institutions]

Sheet	000	Row	190	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. With agreed maturity]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

[Counterparty].[Credit institutions]

Sheet	000	Row	190	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. With agreed maturity]

[Accounting portfolio].[Financial liabilities measured at amortised cost]

[Counterparty].[Credit institutions]

Sheet	000	Row	190	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. With agreed maturity]

[Accounting portfolio].[Trading financial liabilities]

[Counterparty].[Credit institutions]

Sheet	000	Row	190	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. With agreed maturity]

[Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]

[Counterparty].[Credit institutions]

Sheet	000	Row	200	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Redeemable at notice]

[Accounting portfolio].[Financial liabilities held for trading]

[Counterparty].[Credit institutions]

Sheet	000	Row	200	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Redeemable at notice]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

[Counterparty].[Credit institutions]

Sheet	000	Row	200	Column	030	Data Typ	Monetary	Period Type	Stock
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Template FT 05.00

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Redeemable at notice]

[Accounting portfolio].[Financial liabilities measured at amortised cost]

[Counterparty].[Credit institutions]

Sheet	000	Row	200	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Redeemable at notice]

[Accounting portfolio].[Trading financial liabilities]

[Counterparty].[Credit institutions]

Sheet	000	Row	200	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Redeemable at notice]

[Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]

[Counterparty].[Credit institutions]

Sheet	000	Row	210	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Repurchase agreements]

[Accounting portfolio].[Financial liabilities held for trading]

[Counterparty].[Credit institutions]

Sheet	000	Row	210	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Repurchase agreements]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

[Counterparty].[Credit institutions]

Sheet	000	Row	210	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Repurchase agreements]

[Accounting portfolio].[Financial liabilities measured at amortised cost]

[Counterparty].[Credit institutions]

Sheet	000	Row	210	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Repurchase agreements]

[Accounting portfolio].[Trading financial liabilities]

[Counterparty].[Credit institutions]

Sheet	000	Row	210	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template FT 05.00

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Repurchase agreements]

[Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]

[Counterparty].[Credit institutions]

Sheet	000	Row	220	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits]

[Accounting portfolio].[Financial liabilities held for trading]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	220	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	220	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits]

[Accounting portfolio].[Financial liabilities measured at amortised cost]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	220	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits]

[Accounting portfolio].[Trading financial liabilities]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	220	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits]

[Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	230	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Current accounts / overnight deposits]

[Accounting portfolio].[Financial liabilities held for trading]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	230	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template FT 05.00

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Current accounts / overnight deposits]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	230	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Current accounts / overnight deposits]

[Accounting portfolio].[Financial liabilities measured at amortised cost]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	230	Column	040	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Current accounts / overnight deposits]

[Accounting portfolio].[Trading financial liabilities]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	230	Column	050	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Current accounts / overnight deposits]

[Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	240	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. With agreed maturity]

[Accounting portfolio].[Financial liabilities held for trading]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	240	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. With agreed maturity]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	240	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. With agreed maturity]

[Accounting portfolio].[Financial liabilities measured at amortised cost]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	240	Column	040	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

Template FT 05.00

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits. With agreed maturity]
[Accounting portfolio].[Trading financial liabilities]
[Counterparty].[Financial corporations. Other than credit institutions]

Sheet 000 Row 240 Column 050 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits. With agreed maturity]
[Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]
[Counterparty].[Financial corporations. Other than credit institutions]

Sheet 000 Row 250 Column 010 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits. Redeemable at notice]
[Accounting portfolio].[Financial liabilities held for trading]
[Counterparty].[Financial corporations. Other than credit institutions]

Sheet 000 Row 250 Column 020 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits. Redeemable at notice]
[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]
[Counterparty].[Financial corporations. Other than credit institutions]

Sheet 000 Row 250 Column 030 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits. Redeemable at notice]
[Accounting portfolio].[Financial liabilities measured at amortised cost]
[Counterparty].[Financial corporations. Other than credit institutions]

Sheet 000 Row 250 Column 040 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits. Redeemable at notice]
[Accounting portfolio].[Trading financial liabilities]
[Counterparty].[Financial corporations. Other than credit institutions]

Sheet 000 Row 250 Column 050 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits. Redeemable at notice]
[Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]
[Counterparty].[Financial corporations. Other than credit institutions]

Sheet 000 Row 260 Column 010 Data Typ Monetary Period Type Stock

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[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits. Repurchase agreements]
[Accounting portfolio].[Financial liabilities held for trading]
[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	260	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits. Repurchase agreements]
[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]
[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	260	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits. Repurchase agreements]
[Accounting portfolio].[Financial liabilities measured at amortised cost]
[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	260	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits. Repurchase agreements]
[Accounting portfolio].[Trading financial liabilities]
[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	260	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits. Repurchase agreements]
[Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]
[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	270	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits]
[Accounting portfolio].[Financial liabilities held for trading]
[Counterparty].[Non-financial corporations]

Sheet	000	Row	270	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits]
[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]
[Counterparty].[Non-financial corporations]

Sheet	000	Row	270	Column	030	Data Typ	Monetary	Period Type	Stock
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Template FT 05.00

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits]
[Accounting portfolio].[Financial liabilities measured at amortised cost]
[Counterparty].[Non-financial corporations]

Sheet 000 Row 270 Column 040 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits]
[Accounting portfolio].[Trading financial liabilities]
[Counterparty].[Non-financial corporations]

Sheet 000 Row 270 Column 050 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits]
[Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]
[Counterparty].[Non-financial corporations]

Sheet 000 Row 280 Column 010 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits. Current accounts / overnight deposits]
[Accounting portfolio].[Financial liabilities held for trading]
[Counterparty].[Non-financial corporations]

Sheet 000 Row 280 Column 020 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits. Current accounts / overnight deposits]
[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]
[Counterparty].[Non-financial corporations]

Sheet 000 Row 280 Column 030 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits. Current accounts / overnight deposits]
[Accounting portfolio].[Financial liabilities measured at amortised cost]
[Counterparty].[Non-financial corporations]

Sheet 000 Row 280 Column 040 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits. Current accounts / overnight deposits]
[Accounting portfolio].[Trading financial liabilities]
[Counterparty].[Non-financial corporations]

Sheet 000 Row 280 Column 050 Data Typ Monetary Period Type Stock

Template FT 05.00

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Current accounts / overnight deposits]

[Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]

[Counterparty].[Non-financial corporations]

Sheet	000	Row	290	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. With agreed maturity]

[Accounting portfolio].[Financial liabilities held for trading]

[Counterparty].[Non-financial corporations]

Sheet	000	Row	290	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. With agreed maturity]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

[Counterparty].[Non-financial corporations]

Sheet	000	Row	290	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. With agreed maturity]

[Accounting portfolio].[Financial liabilities measured at amortised cost]

[Counterparty].[Non-financial corporations]

Sheet	000	Row	290	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. With agreed maturity]

[Accounting portfolio].[Trading financial liabilities]

[Counterparty].[Non-financial corporations]

Sheet	000	Row	290	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. With agreed maturity]

[Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]

[Counterparty].[Non-financial corporations]

Sheet	000	Row	300	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Redeemable at notice]

[Accounting portfolio].[Financial liabilities held for trading]

[Counterparty].[Non-financial corporations]

Sheet	000	Row	300	Column	020	Data Typ	Monetary	Period Type	Stock
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Template FT 05.00

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Redeemable at notice]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

[Counterparty].[Non-financial corporations]

Sheet	000	Row	300	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Redeemable at notice]

[Accounting portfolio].[Financial liabilities measured at amortised cost]

[Counterparty].[Non-financial corporations]

Sheet	000	Row	300	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Redeemable at notice]

[Accounting portfolio].[Trading financial liabilities]

[Counterparty].[Non-financial corporations]

Sheet	000	Row	300	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Redeemable at notice]

[Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]

[Counterparty].[Non-financial corporations]

Sheet	000	Row	310	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Repurchase agreements]

[Accounting portfolio].[Financial liabilities held for trading]

[Counterparty].[Non-financial corporations]

Sheet	000	Row	310	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Repurchase agreements]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

[Counterparty].[Non-financial corporations]

Sheet	000	Row	310	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Repurchase agreements]

[Accounting portfolio].[Financial liabilities measured at amortised cost]

[Counterparty].[Non-financial corporations]

Sheet	000	Row	310	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template FT 05.00

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Deposits. Repurchase agreements]
 [Accounting portfolio].[Trading financial liabilities]
 [Counterparty].[Non-financial corporations]

Sheet	000	Row	310	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Deposits. Repurchase agreements]
 [Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]
 [Counterparty].[Non-financial corporations]

Sheet	000	Row	320	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Deposits]
 [Accounting portfolio].[Financial liabilities held for trading]
 [Counterparty].[Households]

Sheet	000	Row	320	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Deposits]
 [Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]
 [Counterparty].[Households]

Sheet	000	Row	320	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Deposits]
 [Accounting portfolio].[Financial liabilities measured at amortised cost]
 [Counterparty].[Households]

Sheet	000	Row	320	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Deposits]
 [Accounting portfolio].[Trading financial liabilities]
 [Counterparty].[Households]

Sheet	000	Row	320	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Deposits]
 [Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]
 [Counterparty].[Households]

Sheet	000	Row	330	Column	010	Data Typ	Monetary	Period Type	Stock
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Template FT 05.00

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Current accounts / overnight deposits]

[Accounting portfolio].[Financial liabilities held for trading]

[Counterparty].[Households]

Sheet	000	Row	330	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Current accounts / overnight deposits]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

[Counterparty].[Households]

Sheet	000	Row	330	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Current accounts / overnight deposits]

[Accounting portfolio].[Financial liabilities measured at amortised cost]

[Counterparty].[Households]

Sheet	000	Row	330	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Current accounts / overnight deposits]

[Accounting portfolio].[Trading financial liabilities]

[Counterparty].[Households]

Sheet	000	Row	330	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Current accounts / overnight deposits]

[Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]

[Counterparty].[Households]

Sheet	000	Row	340	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. With agreed maturity]

[Accounting portfolio].[Financial liabilities held for trading]

[Counterparty].[Households]

Sheet	000	Row	340	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. With agreed maturity]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

[Counterparty].[Households]

Sheet	000	Row	340	Column	030	Data Typ	Monetary	Period Type	Stock
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Template FT 05.00

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits. With agreed maturity]
[Accounting portfolio].[Financial liabilities measured at amortised cost]
[Counterparty].[Households]

Sheet 000 Row 340 Column 040 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits. With agreed maturity]
[Accounting portfolio].[Trading financial liabilities]
[Counterparty].[Households]

Sheet 000 Row 340 Column 050 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits. With agreed maturity]
[Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]
[Counterparty].[Households]

Sheet 000 Row 350 Column 010 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits. Redeemable at notice]
[Accounting portfolio].[Financial liabilities held for trading]
[Counterparty].[Households]

Sheet 000 Row 350 Column 020 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits. Redeemable at notice]
[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]
[Counterparty].[Households]

Sheet 000 Row 350 Column 030 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits. Redeemable at notice]
[Accounting portfolio].[Financial liabilities measured at amortised cost]
[Counterparty].[Households]

Sheet 000 Row 350 Column 040 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits. Redeemable at notice]
[Accounting portfolio].[Trading financial liabilities]
[Counterparty].[Households]

Sheet 000 Row 350 Column 050 Data Typ Monetary Period Type Stock

Template FT 05.00

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Redeemable at notice]

[Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]

[Counterparty].[Households]

Sheet	000	Row	360	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Repurchase agreements]

[Accounting portfolio].[Financial liabilities held for trading]

[Counterparty].[Households]

Sheet	000	Row	360	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Repurchase agreements]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

[Counterparty].[Households]

Sheet	000	Row	360	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Repurchase agreements]

[Accounting portfolio].[Financial liabilities measured at amortised cost]

[Counterparty].[Households]

Sheet	000	Row	360	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Repurchase agreements]

[Accounting portfolio].[Trading financial liabilities]

[Counterparty].[Households]

Sheet	000	Row	360	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits. Repurchase agreements]

[Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]

[Counterparty].[Households]

Sheet	000	Row	370	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Debt securities issued]

[Accounting portfolio].[Financial liabilities held for trading]

Sheet	000	Row	370	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

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[Amount type].[Carrying amount]

[Main category].[Debt securities issued]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

Sheet	000	Row	370	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Debt securities issued]

[Accounting portfolio].[Financial liabilities measured at amortised cost]

Sheet	000	Row	370	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Debt securities issued]

[Accounting portfolio].[Trading financial liabilities]

Sheet	000	Row	370	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Debt securities issued]

[Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]

Sheet	000	Row	370	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Debt securities issued]

Sheet	000	Row	370	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Amount contractually required to pay at maturity]

[Main category].[Debt securities issued]

Sheet	000	Row	380	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Debt securities issued. Certificates of deposits]

[Accounting portfolio].[Financial liabilities held for trading]

Sheet	000	Row	380	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Debt securities issued. Certificates of deposits]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

Sheet	000	Row	380	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Debt securities issued. Certificates of deposits]

[Accounting portfolio].[Financial liabilities measured at amortised cost]

Template FT 05.00

Sheet	000	Row	430	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Debt securities issued. Other than Certificates of deposits, Asset-backed securities, Covered bonds, Hybrid contracts. Convertible c

[Accounting portfolio].[Financial liabilities measured at amortised cost]

Sheet	000	Row	430	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Debt securities issued. Other than Certificates of deposits, Asset-backed securities, Covered bonds, Hybrid contracts. Convertible c

[Accounting portfolio].[Trading financial liabilities]

Sheet	000	Row	430	Column	050	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Debt securities issued. Other than Certificates of deposits, Asset-backed securities, Covered bonds, Hybrid contracts. Convertible c

[Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]

Sheet	000	Row	440	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Debt securities issued. Other than Certificates of deposits, Asset-backed securities, Covered bonds, Hybrid contracts. Non-converti

[Accounting portfolio].[Financial liabilities held for trading]

Sheet	000	Row	440	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Debt securities issued. Other than Certificates of deposits, Asset-backed securities, Covered bonds, Hybrid contracts. Non-converti

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

Sheet	000	Row	440	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Debt securities issued. Other than Certificates of deposits, Asset-backed securities, Covered bonds, Hybrid contracts. Non-converti

[Accounting portfolio].[Financial liabilities measured at amortised cost]

Sheet	000	Row	440	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Debt securities issued. Other than Certificates of deposits, Asset-backed securities, Covered bonds, Hybrid contracts. Non-converti

[Accounting portfolio].[Trading financial liabilities]

Sheet	000	Row	440	Column	050	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Debt securities issued. Other than Certificates of deposits, Asset-backed securities, Covered bonds, Hybrid contracts. Non-converti

[Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]

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[Amount type].[Carrying amount]

[Main category].[Deposits, Debt securities issued, Other financial liabilities]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

Sheet	000	Row	460	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits, Debt securities issued, Other financial liabilities]

[Accounting portfolio].[Financial liabilities measured at amortised cost]

Sheet	000	Row	460	Column	040	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities]

[Accounting portfolio].[Trading financial liabilities]

Sheet	000	Row	460	Column	050	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits, Debt securities issued, Other financial liabilities]

[Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]

Template FT 06.01

Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	030	Column	010	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	040	Column	010	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	050	Column	010	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	060	Column	010	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	070	Column	010	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock

Template FT 06.01

[Base].[Off balance sheet items]
[Amount type].[Notional amount]
[Main category].[Financial guarantees given]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Off balance sheet items]
[Amount type].[Notional amount]
[Main category].[Financial guarantees given]
[Impairment status].[Defaulted]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Off balance sheet items]
[Amount type].[Notional amount]
[Main category].[Financial guarantees given]
[Counterparty].[Central banks]

Sheet	000	Row	120	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Off balance sheet items]
[Amount type].[Notional amount]
[Main category].[Financial guarantees given]
[Counterparty].[General governments]

Sheet	000	Row	130	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Off balance sheet items]
[Amount type].[Notional amount]
[Main category].[Financial guarantees given]
[Counterparty].[Credit institutions]

Sheet	000	Row	140	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Off balance sheet items]
[Amount type].[Notional amount]
[Main category].[Financial guarantees given]
[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	150	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Off balance sheet items]
[Amount type].[Notional amount]
[Main category].[Financial guarantees given]
[Counterparty].[Corporates]

Sheet	000	Row	160	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Off balance sheet items]
[Amount type].[Notional amount]
[Main category].[Financial guarantees given]
[Counterparty].[Retail]

Sheet	000	Row	170	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Off balance sheet items]
[Amount type].[Notional amount]

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[Main category].[Other Commitments given]

Sheet	000	Row	180	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Off balance sheet items]

[Amount type].[Notional amount]

[Main category].[Other Commitments given]

[Impairment status].[Defaulted]

Sheet	000	Row	190	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Off balance sheet items]

[Amount type].[Notional amount]

[Main category].[Other Commitments given]

[Counterparty].[Central banks]

Sheet	000	Row	200	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Off balance sheet items]

[Amount type].[Notional amount]

[Main category].[Other Commitments given]

[Counterparty].[General governments]

Sheet	000	Row	210	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Off balance sheet items]

[Amount type].[Notional amount]

[Main category].[Other Commitments given]

[Counterparty].[Credit institutions]

Sheet	000	Row	220	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Off balance sheet items]

[Amount type].[Notional amount]

[Main category].[Other Commitments given]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	230	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Off balance sheet items]

[Amount type].[Notional amount]

[Main category].[Other Commitments given]

[Counterparty].[Corporates]

Sheet	000	Row	240	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Off balance sheet items]

[Amount type].[Notional amount]

[Main category].[Other Commitments given]

[Counterparty].[Retail]

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[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Financial guarantees received]

[Counterparty].[Central banks]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Financial guarantees received]

[Counterparty].[General governments]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Financial guarantees received]

[Counterparty].[Credit institutions]

Sheet	000	Row	120	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Financial guarantees received]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	130	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Financial guarantees received]

[Counterparty].[Corporates]

Sheet	000	Row	140	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Financial guarantees received]

[Counterparty].[Retail]

Sheet	000	Row	150	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Other Commitments Received]

Sheet	000	Row	160	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Other Commitments Received]

[Counterparty].[Central banks]

Sheet	000	Row	170	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Other Commitments Received]

Template FT 06.02

[Counterparty].[General governments]

Sheet	000	Row	180	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Other Commitments Received]

[Counterparty].[Credit institutions]

Sheet	000	Row	190	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Other Commitments Received]

[Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	200	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Other Commitments Received]

[Counterparty].[Non-financial corporations]

Sheet	000	Row	210	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Other Commitments Received]

[Counterparty].[Households]

Template FT 07.00

Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]
 [Main category].[Derivatives. Options]
 [Accounting portfolio].[Accounting portfolios for non-trading financial instruments]
 [Type of risk].[Interest rate risk]
 [Type of market].[OTC]

Sheet	000	Row	010	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]
 [Main category].[Derivatives. Options]
 [Accounting portfolio].[Accounting portfolios for non-trading financial instruments]
 [Type of risk].[Interest rate risk]
 [Type of market].[OTC]

Sheet	000	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Memorandum items]
 [Amount type].[Notional amount]
 [Main category].[Derivatives. Options]
 [Accounting portfolio].[Accounting portfolios for non-trading financial instruments]
 [Type of risk].[Interest rate risk]
 [Type of market].[OTC]

Sheet	000	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Memorandum items]
 [Amount type].[Notional amount]
 [Main category].[Derivatives. Options]
 [Accounting portfolio].[Accounting portfolios for non-trading financial instruments]
 [Type of risk].[Interest rate risk]
 [Type of market].[OTC]
 [Derivatives Purchased/Sold].[Derivatives. Sold]

Sheet	000	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]
 [Main category].[Derivatives. Other than options]
 [Accounting portfolio].[Accounting portfolios for non-trading financial instruments]
 [Type of risk].[Interest rate risk]
 [Type of market].[OTC]

Sheet	000	Row	020	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]
 [Main category].[Derivatives. Other than options]
 [Accounting portfolio].[Accounting portfolios for non-trading financial instruments]
 [Type of risk].[Interest rate risk]
 [Type of market].[OTC]

Template FT 07.00

Sheet	000	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	040	Column	010	Data Typ	Monetary	Period Type	Stock

Template FT 07.00

[Main category].[Derivatives. Options]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Equity risk]

[Type of market].[OTC]

Sheet	000	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives. Options]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Equity risk]

[Type of market].[OTC]

Sheet	000	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives. Options]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Equity risk]

[Type of market].[OTC]

[Derivatives Purchased/Sold].[Derivatives. Sold]

Sheet	000	Row	070	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]

[Main category].[Derivatives. Other than options]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Equity risk]

[Type of market].[OTC]

Sheet	000	Row	070	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]

[Main category].[Derivatives. Other than options]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Equity risk]

[Type of market].[OTC]

Sheet	000	Row	070	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives. Other than options]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Equity risk]

[Type of market].[OTC]

Sheet	000	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]

Template FT 07.00

[Main category].[Derivatives. Options]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Equity risk]

[Type of market].[Organised market]

Sheet	000	Row	080	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]

[Main category].[Derivatives. Options]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Equity risk]

[Type of market].[Organised market]

Sheet	000	Row	080	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives. Options]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Equity risk]

[Type of market].[Organised market]

Sheet	000	Row	080	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives. Options]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Equity risk]

[Type of market].[Organised market]

[Derivatives Purchased/Sold].[Derivatives. Sold]

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]

[Main category].[Derivatives. Other than options]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Equity risk]

[Type of market].[Organised market]

Sheet	000	Row	090	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]

[Main category].[Derivatives. Other than options]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Equity risk]

[Type of market].[Organised market]

Sheet	000	Row	090	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

Template FT 07.00

[Main category].[Derivatives. Other than options]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Equity risk]

[Type of market].[Organised market]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]

[Main category].[Derivatives]

[Accounting portfolio].[Financial assets held for trading. Economic hedges, Financial liabilities held for trading. Economic hedges, Trading financial a

[Type of risk].[Equity risk]

Sheet	000	Row	100	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]

[Main category].[Derivatives]

[Accounting portfolio].[Financial assets held for trading. Economic hedges, Financial liabilities held for trading. Economic hedges, Trading financial a

[Type of risk].[Equity risk]

Sheet	000	Row	100	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives]

[Accounting portfolio].[Financial assets held for trading. Economic hedges, Financial liabilities held for trading. Economic hedges, Trading financial a

[Type of risk].[Equity risk]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]

[Main category].[Derivatives. Options]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Foreign exchange risk]

[Type of market].[OTC]

Sheet	000	Row	110	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]

[Main category].[Derivatives. Options]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Foreign exchange risk]

[Type of market].[OTC]

Sheet	000	Row	110	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives. Options]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Foreign exchange risk]

[Type of market].[OTC]

Template FT 07.00

Sheet	000	Row	110	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	120	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	120	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	120	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	130	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	130	Column	020	Data Typ	Monetary	Period Type	Stock

Template FT 07.00

Sheet	000	Row	130	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Memorandum items]
 [Amount type].[Notional amount]
 [Main category].[Derivatives. Options]
 [Accounting portfolio].[Accounting portfolios for non-trading financial instruments]
 [Type of risk].[Foreign exchange risk]
 [Type of market].[Organised market]

Sheet	000	Row	130	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Memorandum items]
 [Amount type].[Notional amount]
 [Main category].[Derivatives. Options]
 [Accounting portfolio].[Accounting portfolios for non-trading financial instruments]
 [Type of risk].[Foreign exchange risk]
 [Type of market].[Organised market]
 [Derivatives Purchased/Sold].[Derivatives. Sold]

Sheet	000	Row	140	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]
 [Main category].[Derivatives. Other than options]
 [Accounting portfolio].[Accounting portfolios for non-trading financial instruments]
 [Type of risk].[Foreign exchange risk]
 [Type of market].[Organised market]

Sheet	000	Row	140	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]
 [Main category].[Derivatives. Other than options]
 [Accounting portfolio].[Accounting portfolios for non-trading financial instruments]
 [Type of risk].[Foreign exchange risk]
 [Type of market].[Organised market]

Sheet	000	Row	140	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Memorandum items]
 [Amount type].[Notional amount]
 [Main category].[Derivatives. Other than options]
 [Accounting portfolio].[Accounting portfolios for non-trading financial instruments]
 [Type of risk].[Foreign exchange risk]
 [Type of market].[Organised market]

Sheet	000	Row	150	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]
 [Main category].[Derivatives]
 [Accounting portfolio].[Financial assets held for trading. Economic hedges, Financial liabilities held for trading. Economic hedges, Trading financial a
 [Type of risk].[Foreign exchange risk]

Template FT 07.00

Sheet	000	Row	150	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]

[Main category].[Derivatives]

[Accounting portfolio].[Financial assets held for trading. Economic hedges, Financial liabilities held for trading. Economic hedges, Trading financial a

[Type of risk].[Foreign exchange risk]

Sheet	000	Row	150	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives]

[Accounting portfolio].[Financial assets held for trading. Economic hedges, Financial liabilities held for trading. Economic hedges, Trading financial a

[Type of risk].[Foreign exchange risk]

Sheet	000	Row	160	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]

[Main category].[Derivatives. Credit default swaps]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Credit risk]

Sheet	000	Row	160	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]

[Main category].[Derivatives. Credit default swaps]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Credit risk]

Sheet	000	Row	160	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives. Credit default swaps]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Credit risk]

Sheet	000	Row	160	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives. Credit default swaps]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Credit risk]

[Derivatives Purchased/Sold].[Derivatives. Sold]

Sheet	000	Row	170	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]

[Main category].[Derivatives. Credit spread options]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

Template FT 07.00

[Type of risk].[Credit risk]

Sheet	000	Row	170	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]

[Main category].[Derivatives. Credit spread options]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Credit risk]

Sheet	000	Row	170	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives. Credit spread options]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Credit risk]

Sheet	000	Row	170	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives. Credit spread options]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Credit risk]

[Derivatives Purchased/Sold].[Derivatives. Sold]

Sheet	000	Row	180	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]

[Main category].[Derivatives. Total return swaps]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Credit risk]

Sheet	000	Row	180	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]

[Main category].[Derivatives. Total return swaps]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Credit risk]

Sheet	000	Row	180	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives. Total return swaps]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Credit risk]

Sheet	000	Row	180	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives. Total return swaps]

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[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Credit risk]

[Derivatives Purchased/Sold].[Derivatives. Sold]

Sheet	000	Row	190	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]

[Main category].[Derivatives. Other than Credit default swaps, Credit spread options, Total return swaps]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Credit risk]

Sheet	000	Row	190	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]

[Main category].[Derivatives. Other than Credit default swaps, Credit spread options, Total return swaps]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Credit risk]

Sheet	000	Row	190	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives. Other than Credit default swaps, Credit spread options, Total return swaps]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Credit risk]

Sheet	000	Row	190	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives. Other than Credit default swaps, Credit spread options, Total return swaps]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Credit risk]

[Derivatives Purchased/Sold].[Derivatives. Sold]

Sheet	000	Row	200	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]

[Main category].[Derivatives]

[Accounting portfolio].[Financial assets held for trading. Economic hedges, Financial liabilities held for trading. Economic hedges, Trading financial a

[Type of risk].[Credit risk]

Sheet	000	Row	200	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]

[Main category].[Derivatives]

[Accounting portfolio].[Financial assets held for trading. Economic hedges, Financial liabilities held for trading. Economic hedges, Trading financial a

[Type of risk].[Credit risk]

Sheet	000	Row	200	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

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[Amount type].[Notional amount]

[Main category].[Derivatives]

[Accounting portfolio].[Financial assets held for trading. Economic hedges, Financial liabilities held for trading. Economic hedges, Trading financial a

[Type of risk].[Credit risk]

Sheet	000	Row	210	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]

[Main category].[Derivatives]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Commodity risk]

Sheet	000	Row	210	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]

[Main category].[Derivatives]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Commodity risk]

Sheet	000	Row	210	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Commodity risk]

Sheet	000	Row	210	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Commodity risk]

[Derivatives Purchased/Sold].[Derivatives. Sold]

Sheet	000	Row	220	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]

[Main category].[Derivatives]

[Accounting portfolio].[Financial assets held for trading. Economic hedges, Financial liabilities held for trading. Economic hedges, Trading financial a

[Type of risk].[Commodity risk]

Sheet	000	Row	220	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]

[Main category].[Derivatives]

[Accounting portfolio].[Financial assets held for trading. Economic hedges, Financial liabilities held for trading. Economic hedges, Trading financial a

[Type of risk].[Commodity risk]

Sheet	000	Row	220	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives]

[Accounting portfolio].[Financial assets held for trading. Economic hedges, Financial liabilities held for trading. Economic hedges, Trading financial a

[Type of risk].[Commodity risk]

Sheet 000 Row 230 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]

[Main category].[Derivatives]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Risks other than Interest rate risk, Equity risk, Foreign exchange risk, Credit risk, Commodity risk]

Sheet 000 Row 230 Column 020 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]

[Main category].[Derivatives]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Risks other than Interest rate risk, Equity risk, Foreign exchange risk, Credit risk, Commodity risk]

Sheet 000 Row 230 Column 030 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Risks other than Interest rate risk, Equity risk, Foreign exchange risk, Credit risk, Commodity risk]

Sheet 000 Row 230 Column 040 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Type of risk].[Risks other than Interest rate risk, Equity risk, Foreign exchange risk, Credit risk, Commodity risk]

[Derivatives Purchased/Sold].[Derivatives. Sold]

Sheet 000 Row 240 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]

[Main category].[Derivatives]

[Accounting portfolio].[Financial assets held for trading. Economic hedges, Financial liabilities held for trading. Economic hedges, Trading financial a

[Type of risk].[Risks other than Interest rate risk, Equity risk, Foreign exchange risk, Credit risk, Commodity risk]

Sheet 000 Row 240 Column 020 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]

[Main category].[Derivatives]

[Accounting portfolio].[Financial assets held for trading. Economic hedges, Financial liabilities held for trading. Economic hedges, Trading financial a

[Type of risk].[Risks other than Interest rate risk, Equity risk, Foreign exchange risk, Credit risk, Commodity risk]

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Sheet 000 Row 270 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]
[Main category].[Derivatives]
[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]
[Counterparty].[Financial corporations. Other than credit institutions]
[Type of market].[OTC]

Sheet 000 Row 270 Column 020 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]
[Main category].[Derivatives]
[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]
[Counterparty].[Financial corporations. Other than credit institutions]
[Type of market].[OTC]

Sheet 000 Row 270 Column 030 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
[Amount type].[Notional amount]
[Main category].[Derivatives]
[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]
[Counterparty].[Financial corporations. Other than credit institutions]
[Type of market].[OTC]

Sheet 000 Row 280 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]
[Main category].[Derivatives]
[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]
[Counterparty].[Counterparties other than Financial corporations]
[Type of market].[OTC]

Sheet 000 Row 280 Column 020 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount, Mark-to-market (Mark-to-Model) value]
[Main category].[Derivatives]
[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]
[Counterparty].[Counterparties other than Financial corporations]
[Type of market].[OTC]

Sheet 000 Row 280 Column 030 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
[Amount type].[Notional amount]
[Main category].[Derivatives]
[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]
[Counterparty].[Counterparties other than Financial corporations]
[Type of market].[OTC]

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Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	020	Data Typ	Monetary	Period Type	Stock

Template FT 08.00

Sheet	000	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	040	Column	010	Data Typ	Monetary	Period Type	Stock

Template FT 08.00

Sheet	000	Row	040	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	050	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	050	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	050	Column	040	Data Typ	Monetary	Period Type	Stock

Template FT 08.00

Sheet 000 Row 060 Column 010 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Derivatives. Other than options]
[Accounting portfolio].[Hedge accounting. Fair value hedges]
[Type of risk].[Equity risk]
[Type of market].[OTC]

Sheet 000 Row 060 Column 020 **Data Typ** Monetary **Period Type** Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Derivatives. Other than options]
[Accounting portfolio].[Hedge accounting. Fair value hedges]
[Type of risk].[Equity risk]
[Type of market].[OTC]

Sheet 000 Row 060 Column 030 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Notional amount]
[Main category].[Derivatives. Other than options]
[Accounting portfolio].[Hedge accounting. Fair value hedges]
[Type of risk].[Equity risk]
[Type of market].[OTC]

Sheet 000 Row 070 Column 010 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Derivatives. Options]
[Accounting portfolio].[Hedge accounting. Fair value hedges]
[Type of risk].[Equity risk]
[Type of market].[Organised market]

Sheet 000 Row 070 Column 020 **Data Typ** Monetary **Period Type** Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Derivatives. Options]
[Accounting portfolio].[Hedge accounting. Fair value hedges]
[Type of risk].[Equity risk]
[Type of market].[Organised market]

Sheet 000 Row 070 Column 030 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Notional amount]
[Main category].[Derivatives. Options]
[Accounting portfolio].[Hedge accounting. Fair value hedges]
[Type of risk].[Equity risk]
[Type of market].[Organised market]

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Sheet	000	Row	070	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	080	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	080	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	090	Column	020	Data Typ	Monetary	Period Type	Stock

Template FT 08.00

Sheet	000	Row	090	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Memorandum items]
 [Amount type].[Notional amount]
 [Main category].[Derivatives. Options]
 [Accounting portfolio].[Hedge accounting. Fair value hedges]
 [Type of risk].[Foreign exchange risk]
 [Type of market].[OTC]

Sheet	000	Row	090	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Memorandum items]
 [Amount type].[Notional amount]
 [Main category].[Derivatives. Options]
 [Accounting portfolio].[Hedge accounting. Fair value hedges]
 [Type of risk].[Foreign exchange risk]
 [Type of market].[OTC]
 [Derivatives Purchased/Sold].[Derivatives. Sold]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives. Other than options]
 [Accounting portfolio].[Hedge accounting. Fair value hedges]
 [Type of risk].[Foreign exchange risk]
 [Type of market].[OTC]

Sheet	000	Row	100	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives. Other than options]
 [Accounting portfolio].[Hedge accounting. Fair value hedges]
 [Type of risk].[Foreign exchange risk]
 [Type of market].[OTC]

Sheet	000	Row	100	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Memorandum items]
 [Amount type].[Notional amount]
 [Main category].[Derivatives. Other than options]
 [Accounting portfolio].[Hedge accounting. Fair value hedges]
 [Type of risk].[Foreign exchange risk]
 [Type of market].[OTC]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives. Options]
 [Accounting portfolio].[Hedge accounting. Fair value hedges]
 [Type of risk].[Foreign exchange risk]
 [Type of market].[Organised market]

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Sheet	000	Row	110	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	110	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	110	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	120	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	120	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	120	Column	030	Data Typ	Monetary	Period Type	Stock

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[Type of risk].[Credit risk]

Sheet	000	Row	140	Column	040	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives. Credit spread options]

[Accounting portfolio].[Hedge accounting. Fair value hedges]

[Type of risk].[Credit risk]

[Derivatives Purchased/Sold].[Derivatives. Sold]

Sheet	000	Row	150	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Derivatives. Total return swaps]

[Accounting portfolio].[Hedge accounting. Fair value hedges]

[Type of risk].[Credit risk]

Sheet	000	Row	150	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives. Total return swaps]

[Accounting portfolio].[Hedge accounting. Fair value hedges]

[Type of risk].[Credit risk]

Sheet	000	Row	150	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives. Total return swaps]

[Accounting portfolio].[Hedge accounting. Fair value hedges]

[Type of risk].[Credit risk]

Sheet	000	Row	150	Column	040	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives. Total return swaps]

[Accounting portfolio].[Hedge accounting. Fair value hedges]

[Type of risk].[Credit risk]

[Derivatives Purchased/Sold].[Derivatives. Sold]

Sheet	000	Row	160	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Derivatives. Other than Credit default swaps, Credit spread options, Total return swaps]

[Accounting portfolio].[Hedge accounting. Fair value hedges]

[Type of risk].[Credit risk]

Sheet	000	Row	160	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

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[Main category].[Derivatives. Other than Credit default swaps, Credit spread options, Total return swaps]

[Accounting portfolio].[Hedge accounting. Fair value hedges]

[Type of risk].[Credit risk]

Sheet 000 Row 160 Column 030 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives. Other than Credit default swaps, Credit spread options, Total return swaps]

[Accounting portfolio].[Hedge accounting. Fair value hedges]

[Type of risk].[Credit risk]

Sheet 000 Row 160 Column 040 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives. Other than Credit default swaps, Credit spread options, Total return swaps]

[Accounting portfolio].[Hedge accounting. Fair value hedges]

[Type of risk].[Credit risk]

[Derivatives Purchased/Sold].[Derivatives. Sold]

Sheet 000 Row 170 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Derivatives]

[Accounting portfolio].[Hedge accounting. Fair value hedges]

[Type of risk].[Commodity risk]

Sheet 000 Row 170 Column 020 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives]

[Accounting portfolio].[Hedge accounting. Fair value hedges]

[Type of risk].[Commodity risk]

Sheet 000 Row 170 Column 030 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives]

[Accounting portfolio].[Hedge accounting. Fair value hedges]

[Type of risk].[Commodity risk]

Sheet 000 Row 170 Column 040 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives]

[Accounting portfolio].[Hedge accounting. Fair value hedges]

[Type of risk].[Commodity risk]

[Derivatives Purchased/Sold].[Derivatives. Sold]

Sheet 000 Row 180 Column 010 Data Typ Monetary Period Type Stock

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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Derivatives]

[Accounting portfolio].[Hedge accounting. Fair value hedges]

[Type of risk].[Risks other than Interest rate risk, Equity risk, Foreign exchange risk, Credit risk, Commodity risk]

Sheet	000	Row	180	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives]

[Accounting portfolio].[Hedge accounting. Fair value hedges]

[Type of risk].[Risks other than Interest rate risk, Equity risk, Foreign exchange risk, Credit risk, Commodity risk]

Sheet	000	Row	180	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives]

[Accounting portfolio].[Hedge accounting. Fair value hedges]

[Type of risk].[Risks other than Interest rate risk, Equity risk, Foreign exchange risk, Credit risk, Commodity risk]

Sheet	000	Row	180	Column	040	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives]

[Accounting portfolio].[Hedge accounting. Fair value hedges]

[Type of risk].[Risks other than Interest rate risk, Equity risk, Foreign exchange risk, Credit risk, Commodity risk]

[Derivatives Purchased/Sold].[Derivatives. Sold]

Sheet	000	Row	190	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Derivatives]

[Accounting portfolio].[Hedge accounting. Fair value hedges]

Sheet	000	Row	190	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives]

[Accounting portfolio].[Hedge accounting. Fair value hedges]

Sheet	000	Row	190	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives]

[Accounting portfolio].[Hedge accounting. Fair value hedges]

Sheet	000	Row	200	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

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[Main category].[Derivatives. Options]
[Accounting portfolio].[Hedge accounting. Cash flow hedges]
[Type of risk].[Interest rate risk]
[Type of market].[OTC]

Sheet	000	Row	200	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Derivatives. Options]
[Accounting portfolio].[Hedge accounting. Cash flow hedges]
[Type of risk].[Interest rate risk]
[Type of market].[OTC]

Sheet	000	Row	200	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Notional amount]
[Main category].[Derivatives. Options]
[Accounting portfolio].[Hedge accounting. Cash flow hedges]
[Type of risk].[Interest rate risk]
[Type of market].[OTC]

Sheet	000	Row	200	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Notional amount]
[Main category].[Derivatives. Options]
[Accounting portfolio].[Hedge accounting. Cash flow hedges]
[Type of risk].[Interest rate risk]
[Type of market].[OTC]
[Derivatives Purchased/Sold].[Derivatives. Sold]

Sheet	000	Row	210	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Derivatives. Other than options]
[Accounting portfolio].[Hedge accounting. Cash flow hedges]
[Type of risk].[Interest rate risk]
[Type of market].[OTC]

Sheet	000	Row	210	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Derivatives. Other than options]
[Accounting portfolio].[Hedge accounting. Cash flow hedges]
[Type of risk].[Interest rate risk]
[Type of market].[OTC]

Sheet	000	Row	210	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Notional amount]

Template FT 08.00

[Main category].[Derivatives. Other than options]
 [Accounting portfolio].[Hedge accounting. Cash flow hedges]
 [Type of risk].[Interest rate risk]
 [Type of market].[OTC]

Sheet	000	Row	220	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives. Options]
 [Accounting portfolio].[Hedge accounting. Cash flow hedges]
 [Type of risk].[Interest rate risk]
 [Type of market].[Organised market]

Sheet	000	Row	220	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives. Options]
 [Accounting portfolio].[Hedge accounting. Cash flow hedges]
 [Type of risk].[Interest rate risk]
 [Type of market].[Organised market]

Sheet	000	Row	220	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Notional amount]
 [Main category].[Derivatives. Options]
 [Accounting portfolio].[Hedge accounting. Cash flow hedges]
 [Type of risk].[Interest rate risk]
 [Type of market].[Organised market]

Sheet	000	Row	220	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Notional amount]
 [Main category].[Derivatives. Options]
 [Accounting portfolio].[Hedge accounting. Cash flow hedges]
 [Type of risk].[Interest rate risk]
 [Type of market].[Organised market]
 [Derivatives Purchased/Sold].[Derivatives. Sold]

Sheet	000	Row	230	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives. Other than options]
 [Accounting portfolio].[Hedge accounting. Cash flow hedges]
 [Type of risk].[Interest rate risk]
 [Type of market].[Organised market]

Sheet	000	Row	230	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]
 [Amount type].[Carrying amount]

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[Main category].[Derivatives. Other than options]
 [Accounting portfolio].[Hedge accounting. Cash flow hedges]
 [Type of risk].[Interest rate risk]
 [Type of market].[Organised market]

Sheet	000	Row	230	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Notional amount]
 [Main category].[Derivatives. Other than options]
 [Accounting portfolio].[Hedge accounting. Cash flow hedges]
 [Type of risk].[Interest rate risk]
 [Type of market].[Organised market]

Sheet	000	Row	240	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives. Options]
 [Accounting portfolio].[Hedge accounting. Cash flow hedges]
 [Type of risk].[Equity risk]
 [Type of market].[OTC]

Sheet	000	Row	240	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives. Options]
 [Accounting portfolio].[Hedge accounting. Cash flow hedges]
 [Type of risk].[Equity risk]
 [Type of market].[OTC]

Sheet	000	Row	240	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Notional amount]
 [Main category].[Derivatives. Options]
 [Accounting portfolio].[Hedge accounting. Cash flow hedges]
 [Type of risk].[Equity risk]
 [Type of market].[OTC]

Sheet	000	Row	240	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Notional amount]
 [Main category].[Derivatives. Options]
 [Accounting portfolio].[Hedge accounting. Cash flow hedges]
 [Type of risk].[Equity risk]
 [Type of market].[OTC]
 [Derivatives Purchased/Sold].[Derivatives. Sold]

Sheet	000	Row	250	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]

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[Main category].[Derivatives. Other than options]
 [Accounting portfolio].[Hedge accounting. Cash flow hedges]
 [Type of risk].[Equity risk]
 [Type of market].[OTC]

Sheet	000	Row	250	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives. Other than options]
 [Accounting portfolio].[Hedge accounting. Cash flow hedges]
 [Type of risk].[Equity risk]
 [Type of market].[OTC]

Sheet	000	Row	250	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Notional amount]
 [Main category].[Derivatives. Other than options]
 [Accounting portfolio].[Hedge accounting. Cash flow hedges]
 [Type of risk].[Equity risk]
 [Type of market].[OTC]

Sheet	000	Row	260	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives. Options]
 [Accounting portfolio].[Hedge accounting. Cash flow hedges]
 [Type of risk].[Equity risk]
 [Type of market].[Organised market]

Sheet	000	Row	260	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives. Options]
 [Accounting portfolio].[Hedge accounting. Cash flow hedges]
 [Type of risk].[Equity risk]
 [Type of market].[Organised market]

Sheet	000	Row	260	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Notional amount]
 [Main category].[Derivatives. Options]
 [Accounting portfolio].[Hedge accounting. Cash flow hedges]
 [Type of risk].[Equity risk]
 [Type of market].[Organised market]

Sheet	000	Row	260	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Notional amount]
 [Main category].[Derivatives. Options]

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[Accounting portfolio].[Hedge accounting. Cash flow hedges]

[Type of risk].[Equity risk]

[Type of market].[Organised market]

[Derivatives Purchased/Sold].[Derivatives. Sold]

Sheet	000	Row	270	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Derivatives. Other than options]

[Accounting portfolio].[Hedge accounting. Cash flow hedges]

[Type of risk].[Equity risk]

[Type of market].[Organised market]

Sheet	000	Row	270	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives. Other than options]

[Accounting portfolio].[Hedge accounting. Cash flow hedges]

[Type of risk].[Equity risk]

[Type of market].[Organised market]

Sheet	000	Row	270	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives. Other than options]

[Accounting portfolio].[Hedge accounting. Cash flow hedges]

[Type of risk].[Equity risk]

[Type of market].[Organised market]

Sheet	000	Row	280	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Derivatives. Options]

[Accounting portfolio].[Hedge accounting. Cash flow hedges]

[Type of risk].[Foreign exchange risk]

[Type of market].[OTC]

Sheet	000	Row	280	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives. Options]

[Accounting portfolio].[Hedge accounting. Cash flow hedges]

[Type of risk].[Foreign exchange risk]

[Type of market].[OTC]

Sheet	000	Row	280	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives. Options]

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[Accounting portfolio].[Hedge accounting. Cash flow hedges]

[Type of risk].[Foreign exchange risk]

[Type of market].[OTC]

Sheet	000	Row	280	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives. Options]

[Accounting portfolio].[Hedge accounting. Cash flow hedges]

[Type of risk].[Foreign exchange risk]

[Type of market].[OTC]

[Derivatives Purchased/Sold].[Derivatives. Sold]

Sheet	000	Row	290	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Derivatives. Other than options]

[Accounting portfolio].[Hedge accounting. Cash flow hedges]

[Type of risk].[Foreign exchange risk]

[Type of market].[OTC]

Sheet	000	Row	290	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives. Other than options]

[Accounting portfolio].[Hedge accounting. Cash flow hedges]

[Type of risk].[Foreign exchange risk]

[Type of market].[OTC]

Sheet	000	Row	290	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives. Other than options]

[Accounting portfolio].[Hedge accounting. Cash flow hedges]

[Type of risk].[Foreign exchange risk]

[Type of market].[OTC]

Sheet	000	Row	300	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Derivatives. Options]

[Accounting portfolio].[Hedge accounting. Cash flow hedges]

[Type of risk].[Foreign exchange risk]

[Type of market].[Organised market]

Sheet	000	Row	300	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives. Options]

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[Accounting portfolio].[Hedge accounting. Cash flow hedges]

[Type of risk].[Foreign exchange risk]

[Type of market].[Organised market]

Sheet	000	Row	300	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives. Options]

[Accounting portfolio].[Hedge accounting. Cash flow hedges]

[Type of risk].[Foreign exchange risk]

[Type of market].[Organised market]

Sheet	000	Row	300	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives. Options]

[Accounting portfolio].[Hedge accounting. Cash flow hedges]

[Type of risk].[Foreign exchange risk]

[Type of market].[Organised market]

[Derivatives Purchased/Sold].[Derivatives. Sold]

Sheet	000	Row	310	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Derivatives. Other than options]

[Accounting portfolio].[Hedge accounting. Cash flow hedges]

[Type of risk].[Foreign exchange risk]

[Type of market].[Organised market]

Sheet	000	Row	310	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives. Other than options]

[Accounting portfolio].[Hedge accounting. Cash flow hedges]

[Type of risk].[Foreign exchange risk]

[Type of market].[Organised market]

Sheet	000	Row	310	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives. Other than options]

[Accounting portfolio].[Hedge accounting. Cash flow hedges]

[Type of risk].[Foreign exchange risk]

[Type of market].[Organised market]

Sheet	000	Row	320	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Derivatives. Credit default swaps]

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[Accounting portfolio].[Hedge accounting. Cash flow hedges]

[Type of risk].[Credit risk]

Sheet	000	Row	320	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives. Credit default swaps]

[Accounting portfolio].[Hedge accounting. Cash flow hedges]

[Type of risk].[Credit risk]

Sheet	000	Row	320	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives. Credit default swaps]

[Accounting portfolio].[Hedge accounting. Cash flow hedges]

[Type of risk].[Credit risk]

Sheet	000	Row	320	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives. Credit default swaps]

[Accounting portfolio].[Hedge accounting. Cash flow hedges]

[Type of risk].[Credit risk]

[Derivatives Purchased/Sold].[Derivatives. Sold]

Sheet	000	Row	330	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Derivatives. Credit spread options]

[Accounting portfolio].[Hedge accounting. Cash flow hedges]

[Type of risk].[Credit risk]

Sheet	000	Row	330	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives. Credit spread options]

[Accounting portfolio].[Hedge accounting. Cash flow hedges]

[Type of risk].[Credit risk]

Sheet	000	Row	330	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives. Credit spread options]

[Accounting portfolio].[Hedge accounting. Cash flow hedges]

[Type of risk].[Credit risk]

Sheet	000	Row	330	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

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[Main category].[Derivatives. Credit spread options]
[Accounting portfolio].[Hedge accounting. Cash flow hedges]
[Type of risk].[Credit risk]
[Derivatives Purchased/Sold].[Derivatives. Sold]

Sheet	000	Row	340	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Derivatives. Total return swaps]
[Accounting portfolio].[Hedge accounting. Cash flow hedges]
[Type of risk].[Credit risk]

Sheet	000	Row	340	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Derivatives. Total return swaps]
[Accounting portfolio].[Hedge accounting. Cash flow hedges]
[Type of risk].[Credit risk]

Sheet	000	Row	340	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Notional amount]
[Main category].[Derivatives. Total return swaps]
[Accounting portfolio].[Hedge accounting. Cash flow hedges]
[Type of risk].[Credit risk]

Sheet	000	Row	340	Column	040	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Notional amount]
[Main category].[Derivatives. Total return swaps]
[Accounting portfolio].[Hedge accounting. Cash flow hedges]
[Type of risk].[Credit risk]
[Derivatives Purchased/Sold].[Derivatives. Sold]

Sheet	000	Row	350	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Derivatives. Other than Credit default swaps, Credit spread options, Total return swaps]
[Accounting portfolio].[Hedge accounting. Cash flow hedges]
[Type of risk].[Credit risk]

Sheet	000	Row	350	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Derivatives. Other than Credit default swaps, Credit spread options, Total return swaps]
[Accounting portfolio].[Hedge accounting. Cash flow hedges]
[Type of risk].[Credit risk]

Sheet	000	Row	350	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

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[Base].[Memorandum items]
[Amount type].[Notional amount]
[Main category].[Derivatives. Other than Credit default swaps, Credit spread options, Total return swaps]
[Accounting portfolio].[Hedge accounting. Cash flow hedges]
[Type of risk].[Credit risk]

Sheet	000	Row	350	Column	040	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Notional amount]
[Main category].[Derivatives. Other than Credit default swaps, Credit spread options, Total return swaps]
[Accounting portfolio].[Hedge accounting. Cash flow hedges]
[Type of risk].[Credit risk]
[Derivatives Purchased/Sold].[Derivatives. Sold]

Sheet	000	Row	360	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Derivatives]
[Accounting portfolio].[Hedge accounting. Cash flow hedges]
[Type of risk].[Commodity risk]

Sheet	000	Row	360	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Derivatives]
[Accounting portfolio].[Hedge accounting. Cash flow hedges]
[Type of risk].[Commodity risk]

Sheet	000	Row	360	Column	030	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Notional amount]
[Main category].[Derivatives]
[Accounting portfolio].[Hedge accounting. Cash flow hedges]
[Type of risk].[Commodity risk]

Sheet	000	Row	360	Column	040	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Notional amount]
[Main category].[Derivatives]
[Accounting portfolio].[Hedge accounting. Cash flow hedges]
[Type of risk].[Commodity risk]
[Derivatives Purchased/Sold].[Derivatives. Sold]

Sheet	000	Row	370	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Derivatives]
[Accounting portfolio].[Hedge accounting. Cash flow hedges]
[Type of risk].[Risks other than Interest rate risk, Equity risk, Foreign exchange risk, Credit risk, Commodity risk]

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[Amount type].[Carrying amount]

[Main category].[Derivatives]

[Accounting portfolio].[Hedge accounting. Hedges of net investments in foreign operations]

Sheet	000	Row	390	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives]

[Accounting portfolio].[Hedge accounting. Hedges of net investments in foreign operations]

Sheet	000	Row	400	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Derivatives]

[Accounting portfolio].[Hedge accounting. Portfolio Fair value hedges of interest rate risk]

Sheet	000	Row	400	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives]

[Accounting portfolio].[Hedge accounting. Portfolio Fair value hedges of interest rate risk]

Sheet	000	Row	400	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives]

[Accounting portfolio].[Hedge accounting. Portfolio Fair value hedges of interest rate risk]

Sheet	000	Row	410	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Derivatives]

[Accounting portfolio].[Hedge accounting. Portfolio Cash flow hedges of interest rate risk]

Sheet	000	Row	410	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives]

[Accounting portfolio].[Hedge accounting. Portfolio Cash flow hedges of interest rate risk]

Sheet	000	Row	410	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Notional amount]

[Main category].[Derivatives]

[Accounting portfolio].[Hedge accounting. Portfolio Cash flow hedges of interest rate risk]

Sheet	000	Row	420	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

Template FT 08.00

[Main category].[Derivatives]
 [Accounting portfolio].[Hedge accounting]

Sheet 000 Row 420 Column 020 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives]
 [Accounting portfolio].[Hedge accounting]

Sheet 000 Row 420 Column 030 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Notional amount]
 [Main category].[Derivatives]
 [Accounting portfolio].[Hedge accounting]

Sheet 000 Row 420 Column 040 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Notional amount]
 [Main category].[Derivatives]
 [Accounting portfolio].[Hedge accounting]
 [Derivatives Purchased/Sold].[Derivatives. Sold]

Sheet 000 Row 430 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives]
 [Accounting portfolio].[Hedge accounting]
 [Type of risk].[Risks other than Interest rate risk, Equity risk, Foreign exchange risk, Credit risk, Commodity risk]
 [Counterparty].[Credit institutions]
 [Type of market].[OTC]

Sheet 000 Row 430 Column 020 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives]
 [Accounting portfolio].[Hedge accounting]
 [Type of risk].[Risks other than Interest rate risk, Equity risk, Foreign exchange risk, Credit risk, Commodity risk]
 [Counterparty].[Credit institutions]
 [Type of market].[OTC]

Sheet 000 Row 430 Column 030 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Notional amount]
 [Main category].[Derivatives]
 [Accounting portfolio].[Hedge accounting]
 [Type of risk].[Risks other than Interest rate risk, Equity risk, Foreign exchange risk, Credit risk, Commodity risk]
 [Counterparty].[Credit institutions]
 [Type of market].[OTC]

Template FT 08.00

Sheet 000 Row 440 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Derivatives]
[Accounting portfolio].[Hedge accounting]
[Type of risk].[Risks other than Interest rate risk, Equity risk, Foreign exchange risk, Credit risk, Commodity risk]
[Counterparty].[Financial corporations. Other than credit institutions]
[Type of market].[OTC]

Sheet 000 Row 440 Column 020 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Derivatives]
[Accounting portfolio].[Hedge accounting]
[Type of risk].[Risks other than Interest rate risk, Equity risk, Foreign exchange risk, Credit risk, Commodity risk]
[Counterparty].[Financial corporations. Other than credit institutions]
[Type of market].[OTC]

Sheet 000 Row 440 Column 030 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
[Amount type].[Notional amount]
[Main category].[Derivatives]
[Accounting portfolio].[Hedge accounting]
[Type of risk].[Risks other than Interest rate risk, Equity risk, Foreign exchange risk, Credit risk, Commodity risk]
[Counterparty].[Financial corporations. Other than credit institutions]
[Type of market].[OTC]

Sheet 000 Row 450 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Derivatives]
[Accounting portfolio].[Hedge accounting]
[Type of risk].[Risks other than Interest rate risk, Equity risk, Foreign exchange risk, Credit risk, Commodity risk]
[Counterparty].[Counterparties other than Financial corporations]
[Type of market].[OTC]

Sheet 000 Row 450 Column 020 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Derivatives]
[Accounting portfolio].[Hedge accounting]
[Type of risk].[Risks other than Interest rate risk, Equity risk, Foreign exchange risk, Credit risk, Commodity risk]
[Counterparty].[Counterparties other than Financial corporations]
[Type of market].[OTC]

Sheet 000 Row 450 Column 030 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
[Amount type].[Notional amount]

Template FT 08.00

[Main category].[Derivatives]

[Accounting portfolio].[Hedge accounting]

[Type of risk].[Risks other than Interest rate risk, Equity risk, Foreign exchange risk, Credit risk, Commodity risk]

[Counterparty].[Counterparties other than Financial corporations]

[Type of market].[OTC]

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Sheet 000 Row 010 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. On demand [call] and short notice [current account]]
[Counterparty].[Central banks]

Sheet 000 Row 010 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. On demand [call] and short notice [current account]]
[Counterparty].[General governments]

Sheet 000 Row 010 Column 030 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. On demand [call] and short notice [current account]]
[Counterparty].[Credit institutions]

Sheet 000 Row 010 Column 040 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. On demand [call] and short notice [current account]]
[Counterparty].[Financial corporations. Other than credit institutions]

Sheet 000 Row 010 Column 050 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. On demand [call] and short notice [current account]]
[Counterparty].[Non-financial corporations. Corporates]

Sheet 000 Row 010 Column 060 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. On demand [call] and short notice [current account]]
[Counterparty].[Non-financial corporations. Retail]

Sheet 000 Row 010 Column 070 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. On demand [call] and short notice [current account]]
[Counterparty].[Households. Corporates]

Sheet 000 Row 010 Column 080 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. On demand [call] and short notice [current account]]
[Counterparty].[Households. Retail]

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Sheet	000	Row	020	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Counterparty].[General governments]

[Collateral/Guarantee received].[Collateral received. Real estate]

Sheet	000	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Counterparty].[Credit institutions]

[Collateral/Guarantee received].[Collateral received. Real estate]

Sheet	000	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Counterparty].[Financial corporations. Other than credit institutions]

[Collateral/Guarantee received].[Collateral received. Real estate]

Sheet	000	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Counterparty].[Non-financial corporations. Corporates]

[Collateral/Guarantee received].[Collateral received. Real estate]

Sheet	000	Row	020	Column	060	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Counterparty].[Non-financial corporations. Retail]

[Collateral/Guarantee received].[Collateral received. Real estate]

Sheet	000	Row	020	Column	070	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Counterparty].[Households. Corporates]

[Collateral/Guarantee received].[Collateral received. Real estate]

Sheet	000	Row	020	Column	080	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Counterparty].[Households. Retail]

[Collateral/Guarantee received].[Collateral received. Real estate]

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Sheet	000	Row	030	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Counterparty].[General governments]

[Collateral/Guarantee received].[Collateral received. Other than Real state]

Sheet	000	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Counterparty].[Credit institutions]

[Collateral/Guarantee received].[Collateral received. Other than Real state]

Sheet	000	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Counterparty].[Financial corporations. Other than credit institutions]

[Collateral/Guarantee received].[Collateral received. Other than Real state]

Sheet	000	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Counterparty].[Non-financial corporations. Corporates]

[Collateral/Guarantee received].[Collateral received. Other than Real state]

Sheet	000	Row	030	Column	060	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Counterparty].[Non-financial corporations. Retail]

[Collateral/Guarantee received].[Collateral received. Other than Real state]

Sheet	000	Row	030	Column	070	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Counterparty].[Households. Corporates]

[Collateral/Guarantee received].[Collateral received. Other than Real state]

Sheet	000	Row	030	Column	080	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Counterparty].[Households. Retail]

[Collateral/Guarantee received].[Collateral received. Other than Real state]

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Sheet 000 Row 050 Column 030 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. Term loans. Finance leases]
[Counterparty].[Credit institutions]

Sheet 000 Row 050 Column 040 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. Term loans. Finance leases]
[Counterparty].[Financial corporations. Other than credit institutions]

Sheet 000 Row 050 Column 050 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. Term loans. Finance leases]
[Counterparty].[Non-financial corporations. Corporates]

Sheet 000 Row 050 Column 060 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. Term loans. Finance leases]
[Counterparty].[Non-financial corporations. Retail]

Sheet 000 Row 050 Column 070 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. Term loans. Finance leases]
[Counterparty].[Households. Corporates]

Sheet 000 Row 050 Column 080 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. Term loans. Finance leases]
[Counterparty].[Households. Retail]

Sheet 000 Row 060 Column 010 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. Term loans. Reverse repurchase loans]
[Counterparty].[Central banks]

Sheet 000 Row 060 Column 020 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. Term loans. Reverse repurchase loans]
[Counterparty].[General governments]

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[Counterparty].[Non-financial corporations. Corporates]

[Purpose].[Consumer credit]

[Collateral/Guarantee received].[Non-collateralized]

Sheet 000 Row 070 Column 060 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Counterparty].[Non-financial corporations. Retail]

[Purpose].[Consumer credit]

[Collateral/Guarantee received].[Non-collateralized]

Sheet 000 Row 070 Column 070 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Counterparty].[Households. Corporates]

[Purpose].[Consumer credit]

[Collateral/Guarantee received].[Non-collateralized]

Sheet 000 Row 070 Column 080 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Counterparty].[Households. Retail]

[Purpose].[Consumer credit]

[Collateral/Guarantee received].[Non-collateralized]

Sheet 000 Row 080 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Counterparty].[Central banks]

[Purpose].[Purposes other than consumer credit]

[Collateral/Guarantee received].[Non-collateralized]

Sheet 000 Row 080 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Counterparty].[General governments]

[Purpose].[Purposes other than consumer credit]

[Collateral/Guarantee received].[Non-collateralized]

Sheet 000 Row 080 Column 030 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]

[Counterparty].[Credit institutions]

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[Purpose].[Purposes other than consumer credit]
 [Collateral/Guarantee received].[Non-collateralized]

Sheet	000	Row	080	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Purpose].[Purposes other than consumer credit]
 [Collateral/Guarantee received].[Non-collateralized]

Sheet	000	Row	080	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]
 [Counterparty].[Non-financial corporations. Corporates]
 [Purpose].[Purposes other than consumer credit]
 [Collateral/Guarantee received].[Non-collateralized]

Sheet	000	Row	080	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]
 [Counterparty].[Non-financial corporations. Retail]
 [Purpose].[Purposes other than consumer credit]
 [Collateral/Guarantee received].[Non-collateralized]

Sheet	000	Row	080	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]
 [Counterparty].[Households. Corporates]
 [Purpose].[Purposes other than consumer credit]
 [Collateral/Guarantee received].[Non-collateralized]

Sheet	000	Row	080	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances. Term loans. Other than Trade receivables, Finance leases, Reverse repurchase loans]
 [Counterparty].[Households. Retail]
 [Purpose].[Purposes other than consumer credit]
 [Collateral/Guarantee received].[Non-collateralized]

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances. Advances that are not loans]
 [Counterparty].[Central banks]

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Sheet 000 Row 090 Column 020 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. Advances that are not loans]
[Counterparty].[General governments]

Sheet 000 Row 090 Column 030 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. Advances that are not loans]
[Counterparty].[Credit institutions]

Sheet 000 Row 090 Column 040 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. Advances that are not loans]
[Counterparty].[Financial corporations. Other than credit institutions]

Sheet 000 Row 090 Column 050 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. Advances that are not loans]
[Counterparty].[Non-financial corporations. Corporates]

Sheet 000 Row 090 Column 060 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. Advances that are not loans]
[Counterparty].[Non-financial corporations. Retail]

Sheet 000 Row 090 Column 070 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. Advances that are not loans]
[Counterparty].[Households. Corporates]

Sheet 000 Row 090 Column 080 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances. Advances that are not loans]
[Counterparty].[Households. Retail]

Sheet 000 Row 100 Column 010 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Central banks]

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[Collateral/Guarantee received].[All collateral received]

Sheet	000	Row	110	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Counterparty].[Households. Retail]

[Purpose].[Consumer credit]

[Collateral/Guarantee received].[All collateral received]

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[Main category].[Debt securities]
 [Impairment status].[Defaulted]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	030	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Gross carrying amount, Notional]
 [Main category].[Debt securities]
 [Counterparty].[Central banks]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	030	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Gross carrying amount, Notional]
 [Main category].[Debt securities]
 [Counterparty].[Central banks]
 [Impairment status].[Defaulted]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	030	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]
 [Amount type].[Gross carrying amount, Notional of defaults observed during the period (flow)]
 [Main category].[Debt securities]
 [Counterparty].[Central banks]
 [Impairment status].[Defaulted]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Accumulated credit risk adjustments]
 [Main category].[Debt securities]
 [Counterparty].[Central banks]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Accumulated write-offs]
 [Main category].[Debt securities]
 [Counterparty].[Central banks]
 [Impairment status].[Written-off]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	030	Column	060	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]
[Amount type].[Credit risk adjustments, Write-offs for defaults observed during the period (flow)]
[Main category].[Debt securities]
[Counterparty].[Central banks]
[Impairment status].[Defaulted]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	040	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Gross carrying amount, Notional]
[Main category].[Debt securities]
[Counterparty].[General governments]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	040	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Gross carrying amount, Notional]
[Main category].[Debt securities]
[Counterparty].[General governments]
[Impairment status].[Defaulted]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	040	Column	030	Data Typ	Monetary	Period Type	Flow
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	------

[Base].[Memorandum items]
[Amount type].[Gross carrying amount, Notional of defaults observed during the period (flow)]
[Main category].[Debt securities]
[Counterparty].[General governments]
[Impairment status].[Defaulted]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Accumulated credit risk adjustments]
[Main category].[Debt securities]
[Counterparty].[General governments]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	040	Column	050	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Accumulated write-offs]
[Main category].[Debt securities]
[Counterparty].[General governments]
[Impairment status].[Written-off]

Template FT 10.01

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	040	Column	060	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]

[Amount type].[Credit risk adjustments, Write-offs for defaults observed during the period (flow)]

[Main category].[Debt securities]

[Counterparty].[General governments]

[Impairment status].[Defaulted]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	050	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional]

[Main category].[Debt securities]

[Counterparty].[Credit institutions]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	050	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional]

[Main category].[Debt securities]

[Counterparty].[Credit institutions]

[Impairment status].[Defaulted]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	050	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional of defaults observed during the period (flow)]

[Main category].[Debt securities]

[Counterparty].[Credit institutions]

[Impairment status].[Defaulted]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	050	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Accumulated credit risk adjustments]

[Main category].[Debt securities]

[Counterparty].[Credit institutions]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	050	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Accumulated write-offs]

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[Main category].[Debt securities]
 [Counterparty].[Credit institutions]
 [Impairment status].[Written-off]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	050	Column	060	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]
 [Amount type].[Credit risk adjustments, Write-offs for defaults observed during the period (flow)]
 [Main category].[Debt securities]
 [Counterparty].[Credit institutions]
 [Impairment status].[Defaulted]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	060	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Gross carrying amount, Notional]
 [Main category].[Debt securities]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	060	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Gross carrying amount, Notional]
 [Main category].[Debt securities]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Impairment status].[Defaulted]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	060	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]
 [Amount type].[Gross carrying amount, Notional of defaults observed during the period (flow)]
 [Main category].[Debt securities]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Impairment status].[Defaulted]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Accumulated credit risk adjustments]
 [Main category].[Debt securities]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

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Sheet	999	Row	060	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	060	Column	060	Data Typ	Monetary	Period Type	Flow

Sheet	999	Row	070	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	070	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	070	Column	030	Data Typ	Monetary	Period Type	Flow

Sheet	999	Row	070	Column	040	Data Typ	Monetary	Period Type	Stock

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[Counterparty].[Corporates]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	070	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Accumulated write-offs]
 [Main category].[Debt securities]
 [Counterparty].[Corporates]
 [Impairment status].[Written-off]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	070	Column	060	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]
 [Amount type].[Credit risk adjustments, Write-offs for defaults observed during the period (flow)]
 [Main category].[Debt securities]
 [Counterparty].[Corporates]
 [Impairment status].[Defaulted]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Gross carrying amount, Notional]
 [Main category].[Loans and advances]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	080	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Gross carrying amount, Notional]
 [Main category].[Loans and advances]
 [Impairment status].[Defaulted]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	080	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]
 [Amount type].[Gross carrying amount, Notional of defaults observed during the period (flow)]
 [Main category].[Loans and advances]
 [Impairment status].[Defaulted]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	080	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Accumulated credit risk adjustments]
 [Main category].[Loans and advances]

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[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	080	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Accumulated write-offs]

[Main category].[Loans and advances]

[Impairment status].[Written-off]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	080	Column	060	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]

[Amount type].[Credit risk adjustments, Write-offs for defaults observed during the period (flow)]

[Main category].[Loans and advances]

[Impairment status].[Defaulted]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional]

[Main category].[Loans and advances]

[Counterparty].[Central banks]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	090	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional]

[Main category].[Loans and advances]

[Counterparty].[Central banks]

[Impairment status].[Defaulted]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	090	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional of defaults observed during the period (flow)]

[Main category].[Loans and advances]

[Counterparty].[Central banks]

[Impairment status].[Defaulted]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	090	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Accumulated credit risk adjustments]

[Main category].[Loans and advances]

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[Counterparty].[Central banks]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	090	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Accumulated write-offs]
 [Main category].[Loans and advances]
 [Counterparty].[Central banks]
 [Impairment status].[Written-off]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	090	Column	060	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]
 [Amount type].[Credit risk adjustments, Write-offs for defaults observed during the period (flow)]
 [Main category].[Loans and advances]
 [Counterparty].[Central banks]
 [Impairment status].[Defaulted]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Gross carrying amount, Notional]
 [Main category].[Loans and advances]
 [Counterparty].[General governments]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	100	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Gross carrying amount, Notional]
 [Main category].[Loans and advances]
 [Counterparty].[General governments]
 [Impairment status].[Defaulted]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	100	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]
 [Amount type].[Gross carrying amount, Notional of defaults observed during the period (flow)]
 [Main category].[Loans and advances]
 [Counterparty].[General governments]
 [Impairment status].[Defaulted]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	100	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]
[Amount type].[Accumulated credit risk adjustments]
[Main category].[Loans and advances]
[Counterparty].[General governments]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	100	Column	050	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Accumulated write-offs]
[Main category].[Loans and advances]
[Counterparty].[General governments]
[Impairment status].[Written-off]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	100	Column	060	Data Typ	Monetary	Period Type	Flow
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	------

[Base].[Memorandum items]
[Amount type].[Credit risk adjustments, Write-offs for defaults observed during the period (flow)]
[Main category].[Loans and advances]
[Counterparty].[General governments]
[Impairment status].[Defaulted]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Gross carrying amount, Notional]
[Main category].[Loans and advances]
[Counterparty].[Credit institutions]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	110	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Gross carrying amount, Notional]
[Main category].[Loans and advances]
[Counterparty].[Credit institutions]
[Impairment status].[Defaulted]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	110	Column	030	Data Typ	Monetary	Period Type	Flow
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	------

[Base].[Memorandum items]
[Amount type].[Gross carrying amount, Notional of defaults observed during the period (flow)]
[Main category].[Loans and advances]
[Counterparty].[Credit institutions]
[Impairment status].[Defaulted]

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[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	110	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Accumulated credit risk adjustments]

[Main category].[Loans and advances]

[Counterparty].[Credit institutions]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	110	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Accumulated write-offs]

[Main category].[Loans and advances]

[Counterparty].[Credit institutions]

[Impairment status].[Written-off]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	110	Column	060	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]

[Amount type].[Credit risk adjustments, Write-offs for defaults observed during the period (flow)]

[Main category].[Loans and advances]

[Counterparty].[Credit institutions]

[Impairment status].[Defaulted]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	120	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional]

[Main category].[Loans and advances]

[Counterparty].[Financial corporations. Other than credit institutions]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	120	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional]

[Main category].[Loans and advances]

[Counterparty].[Financial corporations. Other than credit institutions]

[Impairment status].[Defaulted]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	120	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional of defaults observed during the period (flow)]

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[Main category].[Loans and advances]
[Counterparty].[Financial corporations. Other than credit institutions]
[Impairment status].[Defaulted]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	120	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Accumulated credit risk adjustments]
[Main category].[Loans and advances]
[Counterparty].[Financial corporations. Other than credit institutions]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	120	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Accumulated write-offs]
[Main category].[Loans and advances]
[Counterparty].[Financial corporations. Other than credit institutions]
[Impairment status].[Written-off]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	120	Column	060	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]
[Amount type].[Credit risk adjustments, Write-offs for defaults observed during the period (flow)]
[Main category].[Loans and advances]
[Counterparty].[Financial corporations. Other than credit institutions]
[Impairment status].[Defaulted]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	130	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Gross carrying amount, Notional]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Corporates]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	130	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Gross carrying amount, Notional]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Corporates]
[Impairment status].[Defaulted]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

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Sheet	999	Row	130	Column	030	Data Typ	Monetary	Period Type	Flow

Sheet	999	Row	130	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	130	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	130	Column	060	Data Typ	Monetary	Period Type	Flow

Sheet	999	Row	140	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	140	Column	020	Data Typ	Monetary	Period Type	Stock

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[Impairment status].[Defaulted]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	140	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]
 [Amount type].[Gross carrying amount, Notional of defaults observed during the period (flow)]
 [Main category].[Loans and advances]
 [Counterparty].[Non-financial corporations. Retail]
 [Impairment status].[Defaulted]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	140	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Accumulated credit risk adjustments]
 [Main category].[Loans and advances]
 [Counterparty].[Non-financial corporations. Retail]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	140	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Accumulated write-offs]
 [Main category].[Loans and advances]
 [Counterparty].[Non-financial corporations. Retail]
 [Impairment status].[Written-off]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	140	Column	060	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]
 [Amount type].[Credit risk adjustments, Write-offs for defaults observed during the period (flow)]
 [Main category].[Loans and advances]
 [Counterparty].[Non-financial corporations. Retail]
 [Impairment status].[Defaulted]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	150	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Gross carrying amount, Notional]
 [Main category].[Loans and advances]
 [Counterparty].[Households. Corporates]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	150	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

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[Amount type].[Gross carrying amount, Notional]
 [Main category].[Loans and advances]
 [Counterparty].[Households. Corporates]
 [Impairment status].[Defaulted]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	150	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]
 [Amount type].[Gross carrying amount, Notional of defaults observed during the period (flow)]
 [Main category].[Loans and advances]
 [Counterparty].[Households. Corporates]
 [Impairment status].[Defaulted]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	150	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Accumulated credit risk adjustments]
 [Main category].[Loans and advances]
 [Counterparty].[Households. Corporates]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	150	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Accumulated write-offs]
 [Main category].[Loans and advances]
 [Counterparty].[Households. Corporates]
 [Impairment status].[Written-off]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	150	Column	060	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]
 [Amount type].[Credit risk adjustments, Write-offs for defaults observed during the period (flow)]
 [Main category].[Loans and advances]
 [Counterparty].[Households. Corporates]
 [Impairment status].[Defaulted]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	160	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Gross carrying amount, Notional]
 [Main category].[Loans and advances]
 [Counterparty].[Households. Retail]
 [Residence of counterparty].[Key dimension]

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[Prudential portfolio].[Banking book]

Sheet	999	Row	160	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Gross carrying amount, Notional]
 [Main category].[Loans and advances]
 [Counterparty].[Households. Retail]
 [Impairment status].[Defaulted]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	160	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]
 [Amount type].[Gross carrying amount, Notional of defaults observed during the period (flow)]
 [Main category].[Loans and advances]
 [Counterparty].[Households. Retail]
 [Impairment status].[Defaulted]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	160	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Accumulated credit risk adjustments]
 [Main category].[Loans and advances]
 [Counterparty].[Households. Retail]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	160	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Accumulated write-offs]
 [Main category].[Loans and advances]
 [Counterparty].[Households. Retail]
 [Impairment status].[Written-off]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	160	Column	060	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]
 [Amount type].[Credit risk adjustments, Write-offs for defaults observed during the period (flow)]
 [Main category].[Loans and advances]
 [Counterparty].[Households. Retail]
 [Impairment status].[Defaulted]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	170	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Gross carrying amount, Notional]

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[Main category].[Equity instruments, debt securities, loans and advances]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	170	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional]

[Main category].[Equity instruments, debt securities, loans and advances]

[Impairment status].[Defaulted]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	170	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional of defaults observed during the period (flow)]

[Main category].[Equity instruments, debt securities, loans and advances]

[Impairment status].[Defaulted]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	170	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Accumulated credit risk adjustments]

[Main category].[Equity instruments, debt securities, loans and advances]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	170	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Accumulated write-offs]

[Main category].[Equity instruments, debt securities, loans and advances]

[Impairment status].[Written-off]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	170	Column	060	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]

[Amount type].[Credit risk adjustments, Write-offs for defaults observed during the period (flow)]

[Main category].[Equity instruments, debt securities, loans and advances]

[Impairment status].[Defaulted]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	180	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional]

[Main category].[Equity instruments, debt securities, loans and advances]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

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[Collateral/Guarantee received].[Collateral received. Real estate. Commercial]

Sheet 999 Row 180 Column 020 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Gross carrying amount, Notional]
 [Main category].[Equity instruments, debt securities, loans and advances]
 [Impairment status].[Defaulted]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]
 [Collateral/Guarantee received].[Collateral received. Real estate. Commercial]

Sheet 999 Row 180 Column 030 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
 [Amount type].[Gross carrying amount, Notional of defaults observed during the period (flow)]
 [Main category].[Equity instruments, debt securities, loans and advances]
 [Impairment status].[Defaulted]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]
 [Collateral/Guarantee received].[Collateral received. Real estate. Commercial]

Sheet 999 Row 180 Column 040 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Accumulated credit risk adjustments]
 [Main category].[Equity instruments, debt securities, loans and advances]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]
 [Collateral/Guarantee received].[Collateral received. Real estate. Commercial]

Sheet 999 Row 180 Column 050 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Accumulated write-offs]
 [Main category].[Equity instruments, debt securities, loans and advances]
 [Impairment status].[Written-off]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]
 [Collateral/Guarantee received].[Collateral received. Real estate. Commercial]

Sheet 999 Row 180 Column 060 **Data Typ** Monetary **Period Type** Flow

[Base].[Memorandum items]
 [Amount type].[Credit risk adjustments, Write-offs for defaults observed during the period (flow)]
 [Main category].[Equity instruments, debt securities, loans and advances]
 [Impairment status].[Defaulted]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]
 [Collateral/Guarantee received].[Collateral received. Real estate. Commercial]

Sheet 999 Row 190 Column 010 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
 [Amount type].[Gross carrying amount, Notional]

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[Main category].[Equity instruments, debt securities, loans and advances]

[Counterparty].[Financial corporations. Other than credit institutions, Non-financial corporations, Households]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

[Size of the counterparty].[Small and Medium Enterprises]

Sheet	999	Row	190	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional]

[Main category].[Equity instruments, debt securities, loans and advances]

[Counterparty].[Financial corporations. Other than credit institutions, Non-financial corporations, Households]

[Impairment status].[Defaulted]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

[Size of the counterparty].[Small and Medium Enterprises]

Sheet	999	Row	190	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional of defaults observed during the period (flow)]

[Main category].[Equity instruments, debt securities, loans and advances]

[Counterparty].[Financial corporations. Other than credit institutions, Non-financial corporations, Households]

[Impairment status].[Defaulted]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

[Size of the counterparty].[Small and Medium Enterprises]

Sheet	999	Row	190	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Accumulated credit risk adjustments]

[Main category].[Equity instruments, debt securities, loans and advances]

[Counterparty].[Financial corporations. Other than credit institutions, Non-financial corporations, Households]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

[Size of the counterparty].[Small and Medium Enterprises]

Sheet	999	Row	190	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Accumulated write-offs]

[Main category].[Equity instruments, debt securities, loans and advances]

[Counterparty].[Financial corporations. Other than credit institutions, Non-financial corporations, Households]

[Impairment status].[Written-off]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

[Size of the counterparty].[Small and Medium Enterprises]

Sheet	999	Row	190	Column	060	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]

[Amount type].[Credit risk adjustments, Write-offs for defaults observed during the period (flow)]

[Main category].[Equity instruments, debt securities, loans and advances]

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[Counterparty].[Financial corporations. Other than credit institutions, Non-financial corporations, Households]

[Impairment status].[Defaulted]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

[Size of the counterparty].[Small and Medium Enterprises]

Sheet	999	Row	200	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional]

[Main category].[Loan Commitments given, Other Commitments given]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	200	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional]

[Main category].[Loan Commitments given, Other Commitments given]

[Impairment status].[Defaulted]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	200	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional of defaults observed during the period (flow)]

[Main category].[Loan Commitments given, Other Commitments given]

[Impairment status].[Defaulted]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	200	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Accumulated credit risk adjustments]

[Main category].[Loan Commitments given, Other Commitments given]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	210	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional]

[Main category].[Loan Commitments given, Other Commitments given]

[Counterparty].[Central banks]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	210	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional]

[Main category].[Loan Commitments given, Other Commitments given]

[Counterparty].[Central banks]

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[Impairment status].[Defaulted]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	210	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]
 [Amount type].[Gross carrying amount, Notional of defaults observed during the period (flow)]
 [Main category].[Loan Commitments given, Other Commitments given]
 [Counterparty].[Central banks]
 [Impairment status].[Defaulted]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	210	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Accumulated credit risk adjustments]
 [Main category].[Loan Commitments given, Other Commitments given]
 [Counterparty].[Central banks]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	220	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Gross carrying amount, Notional]
 [Main category].[Loan Commitments given, Other Commitments given]
 [Counterparty].[General governments]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	220	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
 [Amount type].[Gross carrying amount, Notional]
 [Main category].[Loan Commitments given, Other Commitments given]
 [Counterparty].[General governments]
 [Impairment status].[Defaulted]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	220	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]
 [Amount type].[Gross carrying amount, Notional of defaults observed during the period (flow)]
 [Main category].[Loan Commitments given, Other Commitments given]
 [Counterparty].[General governments]
 [Impairment status].[Defaulted]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet	999	Row	220	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

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[Amount type].[Accumulated credit risk adjustments]
[Main category].[Loan Commitments given, Other Commitments given]
[Counterparty].[General governments]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	230	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Gross carrying amount, Notional]
[Main category].[Loan Commitments given, Other Commitments given]
[Counterparty].[Credit institutions]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	230	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Gross carrying amount, Notional]
[Main category].[Loan Commitments given, Other Commitments given]
[Counterparty].[Credit institutions]
[Impairment status].[Defaulted]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	230	Column	030	Data Typ	Monetary	Period Type	Flow
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	------

[Base].[Memorandum items]
[Amount type].[Gross carrying amount, Notional of defaults observed during the period (flow)]
[Main category].[Loan Commitments given, Other Commitments given]
[Counterparty].[Credit institutions]
[Impairment status].[Defaulted]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	230	Column	040	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Accumulated credit risk adjustments]
[Main category].[Loan Commitments given, Other Commitments given]
[Counterparty].[Credit institutions]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	240	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Gross carrying amount, Notional]
[Main category].[Loan Commitments given, Other Commitments given]
[Counterparty].[Financial corporations. Other than credit institutions]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	240	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

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[Base].[Memorandum items]
[Amount type].[Gross carrying amount, Notional]
[Main category].[Loan Commitments given, Other Commitments given]
[Counterparty].[Financial corporations. Other than credit institutions]
[Impairment status].[Defaulted]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	240	Column	030	Data Typ	Monetary	Period Type	Flow
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	------

[Base].[Memorandum items]
[Amount type].[Gross carrying amount, Notional of defaults observed during the period (flow)]
[Main category].[Loan Commitments given, Other Commitments given]
[Counterparty].[Financial corporations. Other than credit institutions]
[Impairment status].[Defaulted]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	240	Column	040	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Accumulated credit risk adjustments]
[Main category].[Loan Commitments given, Other Commitments given]
[Counterparty].[Financial corporations. Other than credit institutions]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	250	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Gross carrying amount, Notional]
[Main category].[Loan Commitments given, Other Commitments given]
[Counterparty].[Corporates]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	250	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Gross carrying amount, Notional]
[Main category].[Loan Commitments given, Other Commitments given]
[Counterparty].[Corporates]
[Impairment status].[Defaulted]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	250	Column	030	Data Typ	Monetary	Period Type	Flow
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	------

[Base].[Memorandum items]
[Amount type].[Gross carrying amount, Notional of defaults observed during the period (flow)]
[Main category].[Loan Commitments given, Other Commitments given]
[Counterparty].[Corporates]
[Impairment status].[Defaulted]

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[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	250	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Accumulated credit risk adjustments]

[Main category].[Loan Commitments given, Other Commitments given]

[Counterparty].[Corporates]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	250	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Accumulated write-offs]

[Main category].[Loan Commitments given, Other Commitments given]

[Counterparty].[Corporates]

[Impairment status].[Written-off]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	250	Column	060	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]

[Amount type].[Credit risk adjustments, Write-offs for defaults observed during the period (flow)]

[Main category].[Loan Commitments given, Other Commitments given]

[Counterparty].[Corporates]

[Impairment status].[Defaulted]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	260	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional]

[Main category].[Loan Commitments given, Other Commitments given]

[Counterparty].[Retail]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	260	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional]

[Main category].[Loan Commitments given, Other Commitments given]

[Counterparty].[Retail]

[Impairment status].[Defaulted]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	260	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional of defaults observed during the period (flow)]

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[Main category].[Loan Commitments given, Other Commitments given]
[Counterparty].[Retail]
[Impairment status].[Defaulted]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	260	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Accumulated credit risk adjustments]
[Main category].[Loan Commitments given, Other Commitments given]
[Counterparty].[Retail]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	270	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Gross carrying amount, Notional]
[Main category].[Financial guarantees given]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	270	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Gross carrying amount, Notional]
[Main category].[Financial guarantees given]
[Impairment status].[Defaulted]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	270	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]
[Amount type].[Gross carrying amount, Notional of defaults observed during the period (flow)]
[Main category].[Financial guarantees given]
[Impairment status].[Defaulted]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	270	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Accumulated credit risk adjustments]
[Main category].[Financial guarantees given]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	280	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Gross carrying amount, Notional]
[Main category].[Financial guarantees given]
[Counterparty].[Central banks]

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[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	280	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional]

[Main category].[Financial guarantees given]

[Counterparty].[Central banks]

[Impairment status].[Defaulted]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	280	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional of defaults observed during the period (flow)]

[Main category].[Financial guarantees given]

[Counterparty].[Central banks]

[Impairment status].[Defaulted]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	280	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Accumulated credit risk adjustments]

[Main category].[Financial guarantees given]

[Counterparty].[Central banks]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	290	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional]

[Main category].[Financial guarantees given]

[Counterparty].[General governments]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	290	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional]

[Main category].[Financial guarantees given]

[Counterparty].[General governments]

[Impairment status].[Defaulted]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	290	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional of defaults observed during the period (flow)]

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[Main category].[Financial guarantees given]
[Counterparty].[General governments]
[Impairment status].[Defaulted]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	290	Column	040	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Accumulated credit risk adjustments]
[Main category].[Financial guarantees given]
[Counterparty].[General governments]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	300	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Gross carrying amount, Notional]
[Main category].[Financial guarantees given]
[Counterparty].[Credit institutions]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	300	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Gross carrying amount, Notional]
[Main category].[Financial guarantees given]
[Counterparty].[Credit institutions]
[Impairment status].[Defaulted]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	300	Column	030	Data Typ	Monetary	Period Type	Flow
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	------

[Base].[Memorandum items]
[Amount type].[Gross carrying amount, Notional of defaults observed during the period (flow)]
[Main category].[Financial guarantees given]
[Counterparty].[Credit institutions]
[Impairment status].[Defaulted]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	300	Column	040	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]
[Amount type].[Accumulated credit risk adjustments]
[Main category].[Financial guarantees given]
[Counterparty].[Credit institutions]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	300	Column	050	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

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[Base].[Memorandum items]
 [Amount type].[Accumulated write-offs]
 [Main category].[Financial guarantees given]
 [Counterparty].[Credit institutions]
 [Impairment status].[Written-off]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet 999 Row 300 Column 060 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Credit risk adjustments, Write-offs for defaults observed during the period (flow)]
 [Main category].[Financial guarantees given]
 [Counterparty].[Credit institutions]
 [Impairment status].[Defaulted]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet 999 Row 310 Column 010 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Gross carrying amount, Notional]
 [Main category].[Financial guarantees given]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet 999 Row 310 Column 020 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Gross carrying amount, Notional]
 [Main category].[Financial guarantees given]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Impairment status].[Defaulted]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet 999 Row 310 Column 030 Data Typ Monetary Period Type Flow

[Base].[Memorandum items]
 [Amount type].[Gross carrying amount, Notional of defaults observed during the period (flow)]
 [Main category].[Financial guarantees given]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Impairment status].[Defaulted]
 [Residence of counterparty].[Key dimension]
 [Prudential portfolio].[Banking book]

Sheet 999 Row 310 Column 040 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
 [Amount type].[Accumulated credit risk adjustments]
 [Main category].[Financial guarantees given]
 [Counterparty].[Financial corporations. Other than credit institutions]

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[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	320	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional]

[Main category].[Financial guarantees given]

[Counterparty].[Corporates]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	320	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional]

[Main category].[Financial guarantees given]

[Counterparty].[Corporates]

[Impairment status].[Defaulted]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	320	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional of defaults observed during the period (flow)]

[Main category].[Financial guarantees given]

[Counterparty].[Corporates]

[Impairment status].[Defaulted]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	320	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Accumulated credit risk adjustments]

[Main category].[Financial guarantees given]

[Counterparty].[Corporates]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	330	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional]

[Main category].[Financial guarantees given]

[Counterparty].[Retail]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	330	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional]

[Main category].[Financial guarantees given]

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[Counterparty].[Retail]
[Impairment status].[Defaulted]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	330	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]
[Amount type].[Gross carrying amount, Notional of defaults observed during the period (flow)]
[Main category].[Financial guarantees given]
[Counterparty].[Retail]
[Impairment status].[Defaulted]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	330	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Accumulated credit risk adjustments]
[Main category].[Financial guarantees given]
[Counterparty].[Retail]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	340	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Gross carrying amount, Notional]
[Main category].[Off-balance sheet items subject to credit risk]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	340	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Gross carrying amount, Notional]
[Main category].[Off-balance sheet items subject to credit risk]
[Impairment status].[Defaulted]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	340	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]
[Amount type].[Gross carrying amount, Notional of defaults observed during the period (flow)]
[Main category].[Off-balance sheet items subject to credit risk]
[Impairment status].[Defaulted]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	340	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Accumulated credit risk adjustments]
[Main category].[Off-balance sheet items subject to credit risk]

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[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	350	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional]

[Main category].[Off-balance sheet items subject to credit risk]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

[Collateral/Guarantee received].[Real estate. Commercial]

Sheet	999	Row	350	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional]

[Main category].[Off-balance sheet items subject to credit risk]

[Impairment status].[Defaulted]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

[Collateral/Guarantee received].[Real estate. Commercial]

Sheet	999	Row	350	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional of defaults observed during the period (flow)]

[Main category].[Off-balance sheet items subject to credit risk]

[Impairment status].[Defaulted]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

[Collateral/Guarantee received].[Real estate. Commercial]

Sheet	999	Row	350	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Accumulated credit risk adjustments]

[Main category].[Off-balance sheet items subject to credit risk]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

[Collateral/Guarantee received].[Real estate. Commercial]

Sheet	999	Row	360	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional]

[Main category].[Off-balance sheet items subject to credit risk]

[Counterparty].[Financial corporations. Other than credit institutions. Small and Medium Enterprises, Non-financial corporations. Small and Medium Enterprises]

[Residence of counterparty].[Key dimension]

[Prudential portfolio].[Banking book]

Sheet	999	Row	360	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Gross carrying amount, Notional]

[Main category].[Off-balance sheet items subject to credit risk]

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[Counterparty].[Financial corporations. Other than credit institutions. Small and Medium Enterprises, Non-financial corporations. Small and Medium Enterprises]
[Impairment status].[Defaulted]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	360	Column	030	Data Type	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	-----------	----------	-------------	------

[Base].[Memorandum items]
[Amount type].[Gross carrying amount, Notional of defaults observed during the period (flow)]
[Main category].[Off-balance sheet items subject to credit risk]
[Counterparty].[Financial corporations. Other than credit institutions. Small and Medium Enterprises, Non-financial corporations. Small and Medium Enterprises]
[Impairment status].[Defaulted]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

Sheet	999	Row	360	Column	040	Data Type	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	-----------	----------	-------------	-------

[Base].[Memorandum items]
[Amount type].[Accumulated credit risk adjustments]
[Main category].[Off-balance sheet items subject to credit risk]
[Counterparty].[Financial corporations. Other than credit institutions. Small and Medium Enterprises, Non-financial corporations. Small and Medium Enterprises]
[Residence of counterparty].[Key dimension]
[Prudential portfolio].[Banking book]

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Sheet 999 Row 010 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Corporates]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[A - Agriculture, forestry and fishing]

Sheet 999 Row 010 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Retail]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[A - Agriculture, forestry and fishing]

Sheet 999 Row 020 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Corporates]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[B - Mining and quarrying]

Sheet 999 Row 020 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Retail]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[B - Mining and quarrying]

Sheet 999 Row 030 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Corporates]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[C - Manufacturing]

Sheet 999 Row 030 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Retail]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[C - Manufacturing]

Template FT 10.02

Sheet 999 Row 040 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Corporates]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[D - Electricity, gas, steam and air conditioning supply]

Sheet 999 Row 040 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Retail]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[D - Electricity, gas, steam and air conditioning supply]

Sheet 999 Row 050 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Corporates]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[E - Water supply]

Sheet 999 Row 050 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Retail]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[E - Water supply]

Sheet 999 Row 060 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Corporates]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[F - Construction]

Sheet 999 Row 060 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Retail]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[F - Construction]

Template FT 10.02

Sheet 999 Row 070 Column 010 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Corporates]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[G - Wholesale and retail trade]

Sheet 999 Row 070 Column 020 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Retail]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[G - Wholesale and retail trade]

Sheet 999 Row 080 Column 010 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Corporates]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[H - Transport and storage]

Sheet 999 Row 080 Column 020 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Retail]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[H - Transport and storage]

Sheet 999 Row 090 Column 010 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Corporates]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[I - Accommodation and food service activities]

Sheet 999 Row 090 Column 020 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Retail]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[I - Accommodation and food service activities]

Template FT 10.02

Sheet	999	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Corporates]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[J - Information and communication]

Sheet	999	Row	100	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Retail]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[J - Information and communication]

Sheet	999	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Corporates]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[L - Real estate activities]

Sheet	999	Row	110	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Retail]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[L - Real estate activities]

Sheet	999	Row	120	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Corporates]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[M - Professional, scientific and technical activities]

Sheet	999	Row	120	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Retail]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[M - Professional, scientific and technical activities]

Template FT 10.02

Sheet 999 Row 130 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Corporates]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[N - Administrative and support service activities]

Sheet 999 Row 130 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Retail]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[N - Administrative and support service activities]

Sheet 999 Row 140 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Corporates]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[O - Public administration and defence, compulsory social security]

Sheet 999 Row 140 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Retail]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[O - Public administration and defence, compulsory social security]

Sheet 999 Row 150 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Corporates]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[P - Education]

Sheet 999 Row 150 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Retail]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[P - Education]

Template FT 10.02

Sheet 999 Row 160 Column 010 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Corporates]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[Q - Human health services and social work activities]

Sheet 999 Row 160 Column 020 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Retail]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[Q - Human health services and social work activities]

Sheet 999 Row 170 Column 010 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Corporates]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[R - Arts, entertainment and recreation]

Sheet 999 Row 170 Column 020 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Retail]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[R - Arts, entertainment and recreation]

Sheet 999 Row 180 Column 010 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Corporates]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[S - Other services]

Sheet 999 Row 180 Column 020 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Retail]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[S - Other services]

Template FT 10.02

Sheet 999 Row 190 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Corporates]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[T - Activities of households as employers]

Sheet 999 Row 190 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Retail]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[T - Activities of households as employers]

Sheet 999 Row 200 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Corporates]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[U - Activities of extra-territorial organisations and bodies]

Sheet 999 Row 200 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Retail]
[Residence of counterparty].[Key dimension]
[NACE code counterparty].[U - Activities of extra-territorial organisations and bodies]

Sheet 999 Row 210 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Corporates]
[Residence of counterparty].[Key dimension]

Sheet 999 Row 210 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Gross carrying amount]
[Main category].[Loans and advances]
[Counterparty].[Non-financial corporations. Retail]
[Residence of counterparty].[Key dimension]

Template FT 10.03

Sheet	999	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	010	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock

Template FT 10.03

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Counterparty].[General governments]

[Residence of counterparty].[Key dimension]

[Residual maturity].[≤ 3 months]

Sheet	999	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Counterparty].[General governments]

[Residence of counterparty].[Key dimension]

[Residual maturity].[> 3 months ≤ 12 months]

Sheet	999	Row	020	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Financial assets held for trading, Trading financial assets]

[Counterparty].[General governments]

[Residence of counterparty].[Key dimension]

[Residual maturity].[> 3 months ≤ 12 months]

Sheet	999	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios at fair value for financial assets]

[Counterparty].[General governments]

[Residence of counterparty].[Key dimension]

[Residual maturity].[> 3 months ≤ 12 months]

Sheet	999	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Available-for-sale financial assets]

[Counterparty].[General governments]

[Residence of counterparty].[Key dimension]

[Residual maturity].[> 3 months ≤ 12 months]

Sheet	999	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios at a cost-based method for financial assets]

[Counterparty].[General governments]

[Residence of counterparty].[Key dimension]

[Residual maturity].[> 3 months ≤ 12 months]

Template FT 10.03

Sheet	999	Row	020	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	030	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	030	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock

Template FT 10.03

[Accounting portfolio].[Accounting portfolios at a cost-based method for financial assets]

[Counterparty].[General governments]

[Residence of counterparty].[Key dimension]

[Residual maturity].[> 1 year ≤ 2 years]

Sheet	999	Row	030	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Counterparty].[General governments]

[Residence of counterparty].[Key dimension]

[Residual maturity].[> 1 year ≤ 2 years]

Sheet	999	Row	040	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Counterparty].[General governments]

[Residence of counterparty].[Key dimension]

[Residual maturity].[> 2 years ≤ 3 years]

Sheet	999	Row	040	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Financial assets held for trading, Trading financial assets]

[Counterparty].[General governments]

[Residence of counterparty].[Key dimension]

[Residual maturity].[> 2 years ≤ 3 years]

Sheet	999	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios at fair value for financial assets]

[Counterparty].[General governments]

[Residence of counterparty].[Key dimension]

[Residual maturity].[> 2 years ≤ 3 years]

Sheet	999	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Available-for-sale financial assets]

[Counterparty].[General governments]

[Residence of counterparty].[Key dimension]

[Residual maturity].[> 2 years ≤ 3 years]

Template FT 10.03

Sheet	999	Row	040	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	040	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	050	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	050	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	050	Column	040	Data Typ	Monetary	Period Type	Stock

Template FT 10.03

[Accounting portfolio].[Available-for-sale financial assets]

[Counterparty].[General governments]

[Residence of counterparty].[Key dimension]

[Residual maturity].[> 3 years ≤ 5 years]

Sheet	999	Row	050	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios at a cost-based method for financial assets]

[Counterparty].[General governments]

[Residence of counterparty].[Key dimension]

[Residual maturity].[> 3 years ≤ 5 years]

Sheet	999	Row	050	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Counterparty].[General governments]

[Residence of counterparty].[Key dimension]

[Residual maturity].[> 3 years ≤ 5 years]

Sheet	999	Row	060	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Counterparty].[General governments]

[Residence of counterparty].[Key dimension]

[Residual maturity].[> 5 years ≤ 10 years]

Sheet	999	Row	060	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Financial assets held for trading, Trading financial assets]

[Counterparty].[General governments]

[Residence of counterparty].[Key dimension]

[Residual maturity].[> 5 years ≤ 10 years]

Sheet	999	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios at fair value for financial assets]

[Counterparty].[General governments]

[Residence of counterparty].[Key dimension]

[Residual maturity].[> 5 years ≤ 10 years]

Template FT 10.03

Sheet	999	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	060	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	060	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	070	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	070	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	070	Column	030	Data Typ	Monetary	Period Type	Stock

Template FT 10.03

[Accounting portfolio].[Accounting portfolios at fair value for financial assets]

[Counterparty].[General governments]

[Residence of counterparty].[Key dimension]

[Residual maturity].[> 10 years ≤ 15 years]

Sheet	999	Row	070	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Available-for-sale financial assets]

[Counterparty].[General governments]

[Residence of counterparty].[Key dimension]

[Residual maturity].[> 10 years ≤ 15 years]

Sheet	999	Row	070	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios at a cost-based method for financial assets]

[Counterparty].[General governments]

[Residence of counterparty].[Key dimension]

[Residual maturity].[> 10 years ≤ 15 years]

Sheet	999	Row	070	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Counterparty].[General governments]

[Residence of counterparty].[Key dimension]

[Residual maturity].[> 10 years ≤ 15 years]

Sheet	999	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Counterparty].[General governments]

[Residence of counterparty].[Key dimension]

[Residual maturity].[> 15 years]

Sheet	999	Row	080	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Financial assets held for trading, Trading financial assets]

[Counterparty].[General governments]

[Residence of counterparty].[Key dimension]

[Residual maturity].[> 15 years]

Template FT 10.03

Sheet	999	Row	080	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	080	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	080	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	080	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	999	Row	090	Column	020	Data Typ	Monetary	Period Type	Stock

Template FT 10.03

[Counterparty].[General governments]
[Residence of counterparty].[Key dimension]

Sheet	999	Row	090	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Debt securities]
[Accounting portfolio].[Accounting portfolios at fair value for financial assets]
[Counterparty].[General governments]
[Residence of counterparty].[Key dimension]

Sheet	999	Row	090	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Debt securities]
[Accounting portfolio].[Available-for-sale financial assets]
[Counterparty].[General governments]
[Residence of counterparty].[Key dimension]

Sheet	999	Row	090	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Debt securities]
[Accounting portfolio].[Accounting portfolios at a cost-based method for financial assets]
[Counterparty].[General governments]
[Residence of counterparty].[Key dimension]

Sheet	999	Row	090	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Debt securities]
[Accounting portfolio].[Other non-trading non-derivative financial assets]
[Counterparty].[General governments]
[Residence of counterparty].[Key dimension]

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[Accounting portfolio].[Held-to-maturity investments]

Sheet	000	Row	050	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Reversals (flow)]

[Main category].[Impairment]

[Accounting portfolio].[Held-to-maturity investments]

Sheet	000	Row	060	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Additions (flow)]

[Main category].[Impairment]

[Main category that generates income or expenses].[Assets other than Derivatives, Equity instruments, Debt securities, Loans and advances]

Sheet	000	Row	060	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Reversals (flow)]

[Main category].[Impairment]

[Main category that generates income or expenses].[Assets other than Derivatives, Equity instruments, Debt securities, Loans and advances]

Sheet	000	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Accumulated impairment]

[Main category].[Assets other than Derivatives, Equity instruments, Debt securities, Loans and advances]

Sheet	000	Row	070	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Additions (flow)]

[Main category].[Impairment]

[Accounting portfolio].[Property, plant and equipment]

[Main category that generates income or expenses].[Tangible assets]

Sheet	000	Row	070	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Reversals (flow)]

[Main category].[Impairment]

[Accounting portfolio].[Property, plant and equipment]

[Main category that generates income or expenses].[Tangible assets]

Sheet	000	Row	070	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Accumulated impairment]

[Main category].[Tangible assets]

[Accounting portfolio].[Property, plant and equipment]

Sheet	000	Row	080	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Additions (flow)]

[Main category].[Impairment]

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[Accounting portfolio].[Investment property]
 [Main category that generates income or expenses].[Tangible assets]

Sheet	000	Row	080	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
 [Amount type].[Reversals (flow)]
 [Main category].[Impairment]
 [Accounting portfolio].[Investment property]
 [Main category that generates income or expenses].[Tangible assets]

Sheet	000	Row	080	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Accumulated impairment]
 [Main category].[Tangible assets]
 [Accounting portfolio].[Investment property]

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
 [Amount type].[Additions (flow)]
 [Main category].[Impairment]
 [Main category that generates income or expenses].[Goodwill]

Sheet	000	Row	090	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Accumulated impairment]
 [Main category].[Goodwill]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
 [Amount type].[Additions (flow)]
 [Main category].[Impairment]
 [Accounting portfolio].[Measurement for Intangible assets. Other than Goodwill. Cost model]
 [Main category that generates income or expenses].[Intangible assets other than Goodwill]

Sheet	000	Row	100	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
 [Amount type].[Reversals (flow)]
 [Main category].[Impairment]
 [Accounting portfolio].[Measurement for Intangible assets. Other than Goodwill. Cost model]
 [Main category that generates income or expenses].[Intangible assets other than Goodwill]

Sheet	000	Row	100	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Accumulated impairment]
 [Main category].[Intangible assets other than Goodwill]
 [Accounting portfolio].[Measurement for Intangible assets. Other than Goodwill. Cost model]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

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[Amount type].[Additions (flow)]
 [Main category].[Impairment]
 [Accounting portfolio].[Investments in subsidiaries, joint ventures and associates]
 [Main category that generates income or expenses].[Equity instruments]

Sheet 000 Row 110 Column 020 Data Typ Monetary Period Type Flow

[Base].[Income or expenses]
 [Amount type].[Reversals (flow)]
 [Main category].[Impairment]
 [Accounting portfolio].[Investments in subsidiaries, joint ventures and associates]
 [Main category that generates income or expenses].[Equity instruments]

Sheet 000 Row 110 Column 040 Data Typ Monetary Period Type Stock

[Base].[Assets]
 [Amount type].[Accumulated impairment]
 [Main category].[Equity instruments]
 [Accounting portfolio].[Investments in subsidiaries, joint ventures and associates]

Sheet 000 Row 120 Column 010 Data Typ Monetary Period Type Flow

[Base].[Income or expenses]
 [Amount type].[Additions (flow)]
 [Main category].[Impairment]
 [Accounting portfolio].[Investments in subsidiaries, joint ventures and associates]
 [Related parties/Relationships].[Subsidiaries]
 [Main category that generates income or expenses].[Equity instruments]

Sheet 000 Row 120 Column 020 Data Typ Monetary Period Type Flow

[Base].[Income or expenses]
 [Amount type].[Reversals (flow)]
 [Main category].[Impairment]
 [Accounting portfolio].[Investments in subsidiaries, joint ventures and associates]
 [Related parties/Relationships].[Subsidiaries]
 [Main category that generates income or expenses].[Equity instruments]

Sheet 000 Row 120 Column 040 Data Typ Monetary Period Type Stock

[Base].[Assets]
 [Amount type].[Accumulated impairment]
 [Main category].[Equity instruments]
 [Accounting portfolio].[Investments in subsidiaries, joint ventures and associates]
 [Related parties/Relationships].[Subsidiaries]

Sheet 000 Row 130 Column 010 Data Typ Monetary Period Type Flow

[Base].[Income or expenses]
 [Amount type].[Additions (flow)]
 [Main category].[Impairment]
 [Accounting portfolio].[Investments in subsidiaries, joint ventures and associates]
 [Related parties/Relationships].[Joint ventures]
 [Main category that generates income or expenses].[Equity instruments]

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[Main category that generates income or expenses].[Assets other than Derivatives, Equity instruments, Debt securities, Loans and advances, Tangi

Sheet	000	Row	150	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Accumulated impairment]

[Main category].[Assets other than Derivatives, Equity instruments, Debt securities, Loans and advances, Tangible assets, Intangible assets]

Sheet	000	Row	160	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Additions (flow)]

[Main category].[Impairment]

Sheet	000	Row	160	Column	020	Data Typ	Monetary	Period Type	Flow
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	------

[Base].[Income or expenses]

[Amount type].[Reversals (flow)]

[Main category].[Impairment]

Sheet	000	Row	160	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Accumulated impairment]

[Main category].[Assets other than Derivatives, Equity instruments, Debt securities, Loans and advances]

Sheet	000	Row	170	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Income]

[Amount type].[Current period (flow)]

[Main category].[Interest]

[Main category that generates income or expenses].[Debt securities, Loans and advances]

[Impairment status].[Impaired]

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[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	020	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	020	Column	080	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Recoveries recorded directly to the income statement (flow)]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	020	Column	090	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Value adjustments recorded directly to the income statement (flow)]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	030	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

[Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	030	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Amounts taken against allowances (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	030	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	030	Column	040	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]

[Main category].[Debt securities]

Template FT 11.02

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	030	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable lo

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	030	Column	060	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Transfers between allowances (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	030	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	030	Column	080	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Recoveries recorded directly to the income statement (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	030	Column	090	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Value adjustments recorded directly to the income statement (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	040	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

[Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	040	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

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[Amount type].[Amounts taken against allowances (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Central banks]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	040	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]
 [Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Central banks]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	040	Column	040	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]
 [Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Central banks]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	040	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]
 [Amount type].[Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable lo
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Central banks]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	040	Column	060	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]
 [Amount type].[Transfers between allowances (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Central banks]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	040	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Central banks]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	040	Column	080	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]
 [Amount type].[Recoveries recorded directly to the income statement (flow)]

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[Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Central banks]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	040	Column	090	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]
 [Amount type].[Value adjustments recorded directly to the income statement (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Central banks]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	050	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[General governments]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]
 [Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	050	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]
 [Amount type].[Amounts taken against allowances (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[General governments]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	050	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]
 [Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[General governments]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	050	Column	040	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]
 [Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[General governments]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	050	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]
 [Amount type].[Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable lo

Template FT 11.02

[Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[General governments]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	050	Column	060	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]
 [Amount type].[Transfers between allowances (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[General governments]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	050	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[General governments]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	050	Column	080	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]
 [Amount type].[Recoveries recorded directly to the income statement (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[General governments]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	050	Column	090	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]
 [Amount type].[Value adjustments recorded directly to the income statement (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[General governments]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	060	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Credit institutions]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]
 [Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	060	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]
 [Amount type].[Amounts taken against allowances (flow)]

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[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	060	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	060	Column	040	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	060	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable lo

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	060	Column	060	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Transfers between allowances (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	060	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	060	Column	080	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Recoveries recorded directly to the income statement (flow)]

[Main category].[Debt securities]

Template FT 11.02

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	060	Column	090	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Value adjustments recorded directly to the income statement (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	070	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

[Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	070	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Amounts taken against allowances (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	070	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	070	Column	040	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	070	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable lo

[Main category].[Debt securities]

Template FT 11.02

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	070	Column	060	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Transfers between allowances (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	070	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	070	Column	080	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Recoveries recorded directly to the income statement (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	070	Column	090	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Value adjustments recorded directly to the income statement (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Corporates]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

[Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	080	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Amounts taken against allowances (flow)]

[Main category].[Debt securities]

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[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Corporates]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	080	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Corporates]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	080	Column	040	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Corporates]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	080	Column	050	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable lo

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Corporates]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	080	Column	060	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Transfers between allowances (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Corporates]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	080	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Corporates]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	080	Column	080	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Recoveries recorded directly to the income statement (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

Template FT 11.02

[Counterparty].[Corporates]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	080	Column	090	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Value adjustments recorded directly to the income statement (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Corporates]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

[Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	090	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Amounts taken against allowances (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	090	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	090	Column	040	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	090	Column	050	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable lo

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	090	Column	060	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

Template FT 11.02

[Amount type].[Transfers between allowances (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	090	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	090	Column	080	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Recoveries recorded directly to the income statement (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	090	Column	090	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Value adjustments recorded directly to the income statement (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

[Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	100	Column	020	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts taken against allowances (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	100	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

Template FT 11.02

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	100	Column	040	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	100	Column	050	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable lo

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	100	Column	060	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Transfers between allowances (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	100	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	100	Column	080	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Recoveries recorded directly to the income statement (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	100	Column	090	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Value adjustments recorded directly to the income statement (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Type of allowance].[Specific allowances. Individually assessed financial assets]

Template FT 11.02

Sheet	000	Row	110	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	110	Column	080	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	110	Column	090	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	120	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	120	Column	020	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	120	Column	030	Data Typ	Monetary	Period Type	Flow

Template FT 11.02

Sheet	000	Row	120	Column	040	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	120	Column	050	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	120	Column	060	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	120	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	120	Column	080	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	120	Column	090	Data Typ	Monetary	Period Type	Flow

Template FT 11.02

Sheet	000	Row	130	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	130	Column	080	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]
 [Amount type].[Recoveries recorded directly to the income statement (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	130	Column	090	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]
 [Amount type].[Value adjustments recorded directly to the income statement (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	140	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Non-financial corporations. Corporates]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]
 [Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	140	Column	020	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]
 [Amount type].[Amounts taken against allowances (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Non-financial corporations. Corporates]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

Sheet	000	Row	140	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]
 [Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Non-financial corporations. Corporates]
 [Type of allowance].[Specific allowances. Individually assessed financial assets]

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Sheet	000	Row	140	Column	040	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	140	Column	050	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	140	Column	060	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	140	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	140	Column	080	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	140	Column	090	Data Typ	Monetary	Period Type	Flow

Template FT 11.02

Sheet	000	Row	150	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	150	Column	020	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	150	Column	030	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	150	Column	040	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	150	Column	050	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	150	Column	060	Data Typ	Monetary	Period Type	Flow

Template FT 11.02

Sheet	000	Row	150	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	150	Column	080	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	150	Column	090	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	160	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	160	Column	020	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	160	Column	030	Data Typ	Monetary	Period Type	Flow

Template FT 11.02

Sheet	000	Row	160	Column	040	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	160	Column	050	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	160	Column	060	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	160	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	160	Column	080	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	160	Column	090	Data Typ	Monetary	Period Type	Flow

Template FT 11.02

Sheet	000	Row	170	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	170	Column	020	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	170	Column	030	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	170	Column	040	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	170	Column	050	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	170	Column	060	Data Typ	Monetary	Period Type	Flow

Template FT 11.02

[Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet 000 Row 180 Column 050 Data Typ Monetary Period Type Flow

[Base].[Assets]

[Amount type].[Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable lo

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet 000 Row 180 Column 060 Data Typ Monetary Period Type Flow

[Base].[Assets]

[Amount type].[Transfers between allowances (flow)]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet 000 Row 180 Column 070 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet 000 Row 180 Column 080 Data Typ Monetary Period Type Flow

[Base].[Assets]

[Amount type].[Recoveries recorded directly to the income statement (flow)]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet 000 Row 180 Column 090 Data Typ Monetary Period Type Flow

[Base].[Assets]

[Amount type].[Value adjustments recorded directly to the income statement (flow)]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet 000 Row 190 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

[Attribute: Reference date].[End fiscal year T-1]

Sheet 000 Row 190 Column 020 Data Typ Monetary Period Type Flow

Template FT 11.02

[Base].[Assets]

[Amount type].[Amounts taken against allowances (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	190	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	190	Column	040	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	190	Column	050	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable lo

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	190	Column	060	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Transfers between allowances (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	190	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	190	Column	080	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Recoveries recorded directly to the income statement (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	190	Column	090	Data Typ	Monetary	Period Type	Flow
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Template FT 11.02

[Base].[Assets]

[Amount type].[Value adjustments recorded directly to the income statement (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	200	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

[Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	200	Column	020	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts taken against allowances (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	200	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	200	Column	040	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	200	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable lo

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	200	Column	060	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

Template FT 11.02

[Amount type].[Transfers between allowances (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Central banks]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	200	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Central banks]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	200	Column	080	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]
 [Amount type].[Recoveries recorded directly to the income statement (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Central banks]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	200	Column	090	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]
 [Amount type].[Value adjustments recorded directly to the income statement (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Central banks]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	210	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[General governments]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]
 [Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	210	Column	020	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]
 [Amount type].[Amounts taken against allowances (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[General governments]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	210	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

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[Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	210	Column	040	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	210	Column	050	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable lo

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	210	Column	060	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Transfers between allowances (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	210	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	210	Column	080	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Recoveries recorded directly to the income statement (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	210	Column	090	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Value adjustments recorded directly to the income statement (flow)]

Template FT 11.02

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	220	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

[Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	220	Column	020	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts taken against allowances (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	220	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	220	Column	040	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	220	Column	050	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable lo

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	220	Column	060	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Transfers between allowances (flow)]

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[Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Credit institutions]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	220	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Credit institutions]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	220	Column	080	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]
 [Amount type].[Recoveries recorded directly to the income statement (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Credit institutions]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	220	Column	090	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]
 [Amount type].[Value adjustments recorded directly to the income statement (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Credit institutions]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	230	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]
 [Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	230	Column	020	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]
 [Amount type].[Amounts taken against allowances (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	230	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]
 [Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]

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[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	230	Column	040	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	230	Column	050	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable lo

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	230	Column	060	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Transfers between allowances (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	230	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	230	Column	080	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Recoveries recorded directly to the income statement (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	230	Column	090	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Value adjustments recorded directly to the income statement (flow)]

[Main category].[Debt securities]

Template FT 11.02

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	240	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Corporates]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

[Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	240	Column	020	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts taken against allowances (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Corporates]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	240	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Corporates]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	240	Column	040	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Corporates]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	240	Column	050	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable lo

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Corporates]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	240	Column	060	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Transfers between allowances (flow)]

[Main category].[Debt securities]

Template FT 11.02

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Corporates]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	240	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Corporates]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	240	Column	080	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Recoveries recorded directly to the income statement (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Corporates]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	240	Column	090	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Value adjustments recorded directly to the income statement (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Corporates]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	250	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

[Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	250	Column	020	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts taken against allowances (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	250	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Template FT 11.02

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

[Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	260	Column	020	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts taken against allowances (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	260	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	260	Column	040	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	260	Column	050	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable lo

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	260	Column	060	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Transfers between allowances (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	260	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

Template FT 11.02

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	260	Column	080	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Recoveries recorded directly to the income statement (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	260	Column	090	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Value adjustments recorded directly to the income statement (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	270	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

[Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	270	Column	020	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts taken against allowances (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	270	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	270	Column	040	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

Template FT 11.02

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet 000 Row 270 Column 050 **Data Typ Monetary** **Period Type Flow**

[Base].[Assets]

[Amount type].[Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable lo

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet 000 Row 270 Column 060 **Data Typ Monetary** **Period Type Flow**

[Base].[Assets]

[Amount type].[Transfers between allowances (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet 000 Row 270 Column 070 **Data Typ Monetary** **Period Type Stock**

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet 000 Row 270 Column 080 **Data Typ Monetary** **Period Type Flow**

[Base].[Assets]

[Amount type].[Recoveries recorded directly to the income statement (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet 000 Row 270 Column 090 **Data Typ Monetary** **Period Type Flow**

[Base].[Assets]

[Amount type].[Value adjustments recorded directly to the income statement (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[General governments]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet 000 Row 280 Column 010 **Data Typ Monetary** **Period Type Stock**

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Template FT 11.02

[Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	280	Column	020	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]

[Amount type].[Amounts taken against allowances (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	280	Column	030	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]

[Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	280	Column	040	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]

[Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	280	Column	050	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]

[Amount type].[Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable lo

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	280	Column	060	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]

[Amount type].[Transfers between allowances (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	280	Column	070	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Credit institutions]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Template FT 11.02

Sheet	000	Row	280	Column	080	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]
 [Amount type].[Recoveries recorded directly to the income statement (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Credit institutions]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	280	Column	090	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]
 [Amount type].[Value adjustments recorded directly to the income statement (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Credit institutions]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	290	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]
 [Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	290	Column	020	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]
 [Amount type].[Amounts taken against allowances (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	290	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]
 [Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	290	Column	040	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]
 [Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Template FT 11.02

Sheet	000	Row	290	Column	050	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]

[Amount type].[Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable lo

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	290	Column	060	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]

[Amount type].[Transfers between allowances (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	290	Column	070	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	290	Column	080	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]

[Amount type].[Recoveries recorded directly to the income statement (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	290	Column	090	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]

[Amount type].[Value adjustments recorded directly to the income statement (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	300	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Non-financial corporations. Corporates]

[Type of allowance].[Specific allowances. Collectively assessed financial assets]

[Attribute: Reference date].[End fiscal year T-1]

Template FT 11.02

Sheet	000	Row	300	Column	080	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Recoveries recorded directly to the income statement (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Non-financial corporations. Corporates]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	300	Column	090	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Value adjustments recorded directly to the income statement (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Non-financial corporations. Corporates]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	310	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Non-financial corporations. Retail]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]
 [Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	310	Column	020	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Amounts taken against allowances (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Non-financial corporations. Retail]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	310	Column	030	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Non-financial corporations. Retail]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	310	Column	040	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Non-financial corporations. Retail]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Template FT 11.02

Sheet	000	Row	310	Column	050	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	310	Column	060	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	310	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	310	Column	080	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	310	Column	090	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	320	Column	010	Data Typ	Monetary	Period Type	Stock

Template FT 11.02

Sheet	000	Row	320	Column	080	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Recoveries recorded directly to the income statement (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Households. Corporates]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	320	Column	090	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Value adjustments recorded directly to the income statement (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Households. Corporates]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	330	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Households. Retail]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]
 [Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	330	Column	020	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Amounts taken against allowances (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Households. Retail]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	330	Column	030	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Households. Retail]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

Sheet	000	Row	330	Column	040	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Households. Retail]
 [Type of allowance].[Specific allowances. Collectively assessed financial assets]

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Sheet	000	Row	330	Column	050	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	330	Column	060	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	330	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	330	Column	080	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	330	Column	090	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	340	Column	010	Data Typ	Monetary	Period Type	Stock

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Sheet	000	Row	340	Column	090	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]
 [Amount type].[Value adjustments recorded directly to the income statement (flow)]
 [Main category].[Debt securities, Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet	000	Row	350	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Type of allowance].[Collective allowances for incurred but not reported losses]
 [Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	350	Column	020	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]
 [Amount type].[Amounts taken against allowances (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet	000	Row	350	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]
 [Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet	000	Row	350	Column	040	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]
 [Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet	000	Row	350	Column	050	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]
 [Amount type].[Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable lo
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet	000	Row	350	Column	060	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]
 [Amount type].[Transfers between allowances (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

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[Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet 000 Row 350 Column 070 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet 000 Row 360 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Collective allowances for incurred but not reported losses]

[Attribute: Reference date].[End fiscal year T-1]

Sheet 000 Row 360 Column 020 Data Typ Monetary Period Type Flow

[Base].[Assets]

[Amount type].[Amounts taken against allowances (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet 000 Row 360 Column 030 Data Typ Monetary Period Type Flow

[Base].[Assets]

[Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet 000 Row 360 Column 040 Data Typ Monetary Period Type Flow

[Base].[Assets]

[Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet 000 Row 360 Column 050 Data Typ Monetary Period Type Flow

[Base].[Assets]

[Amount type].[Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable lo

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet 000 Row 360 Column 060 Data Typ Monetary Period Type Flow

[Base].[Assets]

[Amount type].[Transfers between allowances (flow)]

[Main category].[Loans and advances]

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[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet 000 Row 360 Column 070 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Collective allowances for incurred but not reported losses]

Sheet 000 Row 370 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances based on BAD]

[Attribute: Reference date].[End fiscal year T-1]

Sheet 000 Row 370 Column 020 Data Typ Monetary Period Type Flow

[Base].[Assets]

[Amount type].[Amounts taken against allowances (flow)]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances based on BAD]

Sheet 000 Row 370 Column 030 Data Typ Monetary Period Type Flow

[Base].[Assets]

[Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances based on BAD]

Sheet 000 Row 370 Column 040 Data Typ Monetary Period Type Flow

[Base].[Assets]

[Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances based on BAD]

Sheet 000 Row 370 Column 050 Data Typ Monetary Period Type Flow

[Base].[Assets]

[Amount type].[Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable lo

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances based on BAD]

Sheet 000 Row 370 Column 060 Data Typ Monetary Period Type Flow

[Base].[Assets]

[Amount type].[Transfers between allowances (flow)]

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[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	370	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	370	Column	080	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Recoveries recorded directly to the income statement (flow)]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	370	Column	090	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Value adjustments recorded directly to the income statement (flow)]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	380	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances based on BAD]

[Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	380	Column	020	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts taken against allowances (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	380	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	380	Column	040	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

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[Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances based on BAD]

Sheet 000 Row 380 Column 050 Data Typ Monetary Period Type Flow

[Base].[Assets]

[Amount type].[Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable lo

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances based on BAD]

Sheet 000 Row 380 Column 060 Data Typ Monetary Period Type Flow

[Base].[Assets]

[Amount type].[Transfers between allowances (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances based on BAD]

Sheet 000 Row 380 Column 070 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances based on BAD]

Sheet 000 Row 380 Column 080 Data Typ Monetary Period Type Flow

[Base].[Assets]

[Amount type].[Recoveries recorded directly to the income statement (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances based on BAD]

Sheet 000 Row 380 Column 090 Data Typ Monetary Period Type Flow

[Base].[Assets]

[Amount type].[Value adjustments recorded directly to the income statement (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances based on BAD]

Sheet 000 Row 390 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Type of allowance].[Specific allowances based on BAD]

[Attribute: Reference date].[End fiscal year T-1]

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Sheet	000	Row	390	Column	020	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	390	Column	030	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	390	Column	040	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	390	Column	050	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	390	Column	060	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	390	Column	070	Data Typ	Monetary	Period Type	Stock

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Sheet	000	Row	390	Column	080	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Recoveries recorded directly to the income statement (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Central banks]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	390	Column	090	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Value adjustments recorded directly to the income statement (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Central banks]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	400	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[General governments]
 [Type of allowance].[Specific allowances based on BAD]
 [Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	400	Column	020	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Amounts taken against allowances (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[General governments]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	400	Column	030	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[General governments]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	400	Column	040	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[General governments]
 [Type of allowance].[Specific allowances based on BAD]

Template FT 11.02

Sheet	000	Row	400	Column	050	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	400	Column	060	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	400	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	400	Column	080	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	400	Column	090	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	410	Column	010	Data Typ	Monetary	Period Type	Stock

Template FT 11.02

Sheet	000	Row	410	Column	080	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Recoveries recorded directly to the income statement (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Credit institutions]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	410	Column	090	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Value adjustments recorded directly to the income statement (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Credit institutions]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	420	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Type of allowance].[Specific allowances based on BAD]
 [Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	420	Column	020	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Amounts taken against allowances (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	420	Column	030	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	420	Column	040	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Type of allowance].[Specific allowances based on BAD]

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Sheet	000	Row	420	Column	050	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]

[Amount type].[Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable lo

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	420	Column	060	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]

[Amount type].[Transfers between allowances (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	420	Column	070	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	420	Column	080	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]

[Amount type].[Recoveries recorded directly to the income statement (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	420	Column	090	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]

[Amount type].[Value adjustments recorded directly to the income statement (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Financial corporations. Other than credit institutions]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	430	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Corporates]

[Type of allowance].[Specific allowances based on BAD]

[Attribute: Reference date].[End fiscal year T-1]

Template FT 11.02

Sheet	000	Row	430	Column	080	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Recoveries recorded directly to the income statement (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Corporates]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	430	Column	090	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Value adjustments recorded directly to the income statement (flow)]
 [Main category].[Debt securities]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Corporates]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	440	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Type of allowance].[Specific allowances based on BAD]
 [Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	440	Column	020	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Amounts taken against allowances (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	440	Column	030	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	440	Column	040	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	440	Column	050	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable lo

Template FT 11.02

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	440	Column	060	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Transfers between allowances (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	440	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	440	Column	080	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Recoveries recorded directly to the income statement (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	440	Column	090	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Value adjustments recorded directly to the income statement (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	450	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Type of allowance].[Specific allowances based on BAD]

[Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	450	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Amounts taken against allowances (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Central banks]

[Type of allowance].[Specific allowances based on BAD]

Template FT 11.02

Sheet 000 Row 460 Column 060 Data Typ Monetary Period Type Flow

[Base].[Assets]
[Amount type].[Transfers between allowances (flow)]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[General governments]
[Type of allowance].[Specific allowances based on BAD]

Sheet 000 Row 460 Column 070 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Allowance account]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[General governments]
[Type of allowance].[Specific allowances based on BAD]

Sheet 000 Row 460 Column 080 Data Typ Monetary Period Type Flow

[Base].[Assets]
[Amount type].[Recoveries recorded directly to the income statement (flow)]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[General governments]
[Type of allowance].[Specific allowances based on BAD]

Sheet 000 Row 460 Column 090 Data Typ Monetary Period Type Flow

[Base].[Assets]
[Amount type].[Value adjustments recorded directly to the income statement (flow)]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[General governments]
[Type of allowance].[Specific allowances based on BAD]

Sheet 000 Row 470 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Allowance account]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[Credit institutions]
[Type of allowance].[Specific allowances based on BAD]
[Attribute: Reference date].[End fiscal year T-1]

Sheet 000 Row 470 Column 020 Data Typ Monetary Period Type Flow

[Base].[Assets]
[Amount type].[Amounts taken against allowances (flow)]
[Main category].[Loans and advances]
[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
[Counterparty].[Credit institutions]
[Type of allowance].[Specific allowances based on BAD]

Template FT 11.02

Sheet	000	Row	470	Column	030	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Credit institutions]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	470	Column	040	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Credit institutions]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	470	Column	050	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable lo
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Credit institutions]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	470	Column	060	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Transfers between allowances (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Credit institutions]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	470	Column	070	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Credit institutions]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	470	Column	080	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Recoveries recorded directly to the income statement (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Credit institutions]
 [Type of allowance].[Specific allowances based on BAD]

Template FT 11.02

Sheet	000	Row	480	Column	060	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Transfers between allowances (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	480	Column	070	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	480	Column	080	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Recoveries recorded directly to the income statement (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	480	Column	090	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Value adjustments recorded directly to the income statement (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Financial corporations. Other than credit institutions]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	490	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Non-financial corporations. Corporates]
 [Type of allowance].[Specific allowances based on BAD]
 [Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	490	Column	020	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Amounts taken against allowances (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Non-financial corporations. Corporates]
 [Type of allowance].[Specific allowances based on BAD]

Template FT 11.02

Sheet	000	Row	490	Column	030	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	490	Column	040	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	490	Column	050	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	490	Column	060	Data Typ	Monetary	Period Type	Flow

Sheet	000	Row	490	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	490	Column	080	Data Typ	Monetary	Period Type	Flow

Template FT 11.02

Sheet	000	Row	490	Column	090	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]

[Amount type].[Value adjustments recorded directly to the income statement (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Non-financial corporations. Corporates]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	500	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Non-financial corporations. Retail]

[Type of allowance].[Specific allowances based on BAD]

[Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	500	Column	020	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]

[Amount type].[Amounts taken against allowances (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Non-financial corporations. Retail]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	500	Column	030	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]

[Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Non-financial corporations. Retail]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	500	Column	040	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]

[Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Non-financial corporations. Retail]

[Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	500	Column	050	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]

[Amount type].[Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable lo

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Counterparty].[Non-financial corporations. Retail]

[Type of allowance].[Specific allowances based on BAD]

Template FT 11.02

Sheet	000	Row	500	Column	060	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]
 [Amount type].[Transfers between allowances (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Non-financial corporations. Retail]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	500	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Non-financial corporations. Retail]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	500	Column	080	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]
 [Amount type].[Recoveries recorded directly to the income statement (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Non-financial corporations. Retail]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	500	Column	090	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]
 [Amount type].[Value adjustments recorded directly to the income statement (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Non-financial corporations. Retail]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	510	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Households. Corporates]
 [Type of allowance].[Specific allowances based on BAD]
 [Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	510	Column	020	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]
 [Amount type].[Amounts taken against allowances (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Households. Corporates]
 [Type of allowance].[Specific allowances based on BAD]

Template FT 11.02

Sheet	000	Row	520	Column	060	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Transfers between allowances (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Households. Retail]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	520	Column	070	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Households. Retail]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	520	Column	080	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Recoveries recorded directly to the income statement (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Households. Retail]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	520	Column	090	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Value adjustments recorded directly to the income statement (flow)]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Counterparty].[Households. Retail]
 [Type of allowance].[Specific allowances based on BAD]

Sheet	000	Row	530	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Allowance account]
 [Main category].[Debt securities, Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]
 [Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	530	Column	020	Data Typ	Monetary	Period Type	Flow

[Base].[Assets]
 [Amount type].[Amounts taken against allowances (flow)]
 [Main category].[Debt securities, Loans and advances]
 [Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]
 [Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]

Sheet	000	Row	530	Column	030	Data Typ	Monetary	Period Type	Flow
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Template FT 11.02

[Base].[Assets]

[Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]

Sheet	000	Row	530	Column	040	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]

Sheet	000	Row	530	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable lo

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]

Sheet	000	Row	530	Column	060	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Transfers between allowances (flow)]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]

Sheet	000	Row	530	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]

Sheet	000	Row	530	Column	080	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Recoveries recorded directly to the income statement (flow)]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]

Sheet	000	Row	530	Column	090	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Value adjustments recorded directly to the income statement (flow)]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]

Sheet	000	Row	540	Column	010	Data Typ	Monetary	Period Type	Stock
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Template FT 11.02

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]

[Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	540	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Amounts taken against allowances (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]

Sheet	000	Row	540	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]

Sheet	000	Row	540	Column	040	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]

Sheet	000	Row	540	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable lo

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]

Sheet	000	Row	540	Column	060	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Transfers between allowances (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]

Sheet	000	Row	540	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]

Template FT 11.02

[Type of allowance].[General allowances based on BAD. Other than BAD art 37.2]

Sheet	000	Row	560	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

[Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	560	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Amounts taken against allowances (flow)]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	560	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	560	Column	040	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	560	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable lo

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	560	Column	060	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Transfers between allowances (flow)]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	560	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities, Loans and advances]

Template FT 11.02

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	560	Column	080	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Recoveries recorded directly to the income statement (flow)]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	560	Column	090	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Value adjustments recorded directly to the income statement (flow)]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	570	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

[Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	570	Column	020	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts taken against allowances (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	570	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	570	Column	040	Data Typ	Monetary	Period Type	Flow
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[Base].[Assets]

[Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	570	Column	050	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable lo

Template FT 11.02

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	570	Column	060	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Transfers between allowances (flow)]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	570	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Debt securities]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	580	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

[Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	580	Column	020	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts taken against allowances (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	580	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	580	Column	040	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	580	Column	050	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

Template FT 11.02

[Amount type].[Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable lo

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	580	Column	060	Data Typ	Monetary	Period Type	Flow
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	------

[Base].[Assets]

[Amount type].[Transfers between allowances (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	580	Column	070	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Loans and advances]

[Accounting portfolio].[Accounting portfolios for debt instruments subject to impairment]

[Type of allowance].[General allowances based on BAD. BAD art 37.2]

Sheet	000	Row	590	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets subject to impairment]

[Type of allowance].[All allowances]

[Attribute: Reference date].[End fiscal year T-1]

Sheet	000	Row	590	Column	020	Data Typ	Monetary	Period Type	Flow
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	------

[Base].[Assets]

[Amount type].[Amounts taken against allowances (flow)]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets subject to impairment]

[Type of allowance].[All allowances]

Sheet	000	Row	590	Column	030	Data Typ	Monetary	Period Type	Flow
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	------

[Base].[Assets]

[Amount type].[Amounts set aside for estimated probable loan losses on exposures (flow)]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets subject to impairment]

[Type of allowance].[All allowances]

Sheet	000	Row	590	Column	040	Data Typ	Monetary	Period Type	Flow
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	------

[Base].[Assets]

[Amount type].[Amounts reversed for estimated probable loan losses on exposures (flow)]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets subject to impairment]

[Type of allowance].[All allowances]

Sheet	000	Row	590	Column	050	Data Typ	Monetary	Period Type	Flow
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	------

Template FT 11.02

[Base].[Assets]

[Amount type].[Changes in allowances for credit losses other than Amounts taken against allowances, Amounts set aside for estimated probable lo

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets subject to impairment]

[Type of allowance].[All allowances]

Sheet	000	Row	590	Column	060	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Transfers between allowances (flow)]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets subject to impairment]

[Type of allowance].[All allowances]

Sheet	000	Row	590	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Allowance account]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets subject to impairment]

[Type of allowance].[All allowances]

Sheet	000	Row	590	Column	080	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Recoveries recorded directly to the income statement (flow)]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets subject to impairment]

[Type of allowance].[All allowances]

Sheet	000	Row	590	Column	090	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Assets]

[Amount type].[Value adjustments recorded directly to the income statement (flow)]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Accounting portfolios for financial assets subject to impairment]

[Type of allowance].[All allowances]

Template FT 12.00

Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Financial assets held for trading]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

Sheet	000	Row	010	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Financial assets held for trading]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Sheet	000	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Financial assets held for trading]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet	000	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets held for trading]

Sheet	000	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets held for trading]

Sheet	000	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets held for trading]

Sheet	000	Row	010	Column	070	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Principal amount outstanding]

Template FT 12.00

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Financial assets held for trading]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the institution's continuing involvement]

Sheet	000	Row	010	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Financial assets held for trading]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the institution's continuing involvement]

Sheet	000	Row	010	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the institution's continuing involvement]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets held for trading]

Sheet	000	Row	010	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Financial assets held for trading]

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent of the institution's continuing involvement]

Sheet	000	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Financial assets held for trading]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

Sheet	000	Row	020	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Financial assets held for trading]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Sheet	000	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Financial assets held for trading]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet	000	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

Template FT 12.00

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets held for trading]

Sheet	000	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets held for trading]

Sheet	000	Row	020	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets held for trading]

Sheet	000	Row	020	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Principal amount outstanding]

[Main category].[Equity instruments]

[Accounting portfolio].[Financial assets held for trading]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	020	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Financial assets held for trading]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	020	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets held for trading]

Sheet	000	Row	020	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Equity instruments]

[Accounting portfolio].[Financial assets held for trading]

Template FT 12.00

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent o

Sheet	000	Row	030	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Financial assets held for trading]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

Sheet	000	Row	030	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Financial assets held for trading]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Sheet	000	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Financial assets held for trading]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet	000	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets held for trading]

Sheet	000	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets held for trading]

Sheet	000	Row	030	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets held for trading]

Sheet	000	Row	030	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

Template FT 12.00

[Amount type].[Principal amount outstanding]

[Main category].[Debt securities]

[Accounting portfolio].[Financial assets held for trading]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the institution's continuing involvement]

Sheet 000 Row 030 Column 080 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Financial assets held for trading]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the institution's continuing involvement]

Sheet 000 Row 030 Column 090 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the institution's continuing involvement]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets held for trading]

Sheet 000 Row 030 Column 110 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Debt securities]

[Accounting portfolio].[Financial assets held for trading]

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent o

Sheet 000 Row 040 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets held for trading]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

Sheet 000 Row 040 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets held for trading]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Sheet 000 Row 040 Column 030 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets held for trading]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet 000 Row 040 Column 040 Data Typ Monetary Period Type Stock

Template FT 12.00

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]

[Main Category of the transferred financial asset to which the liability is associated to].[Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets held for trading]

Sheet	000	Row	040	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

[Main Category of the transferred financial asset to which the liability is associated to].[Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets held for trading]

Sheet	000	Row	040	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

[Main Category of the transferred financial asset to which the liability is associated to].[Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets held for trading]

Sheet	000	Row	040	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Principal amount outstanding]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets held for trading]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	040	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets held for trading]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	040	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

[Main Category of the transferred financial asset to which the liability is associated to].[Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets held for trading]

Sheet	000	Row	040	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Loans and advances]

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[Accounting portfolio].[Financial assets held for trading]

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent o

Sheet	000	Row	050	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Trading financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

Sheet	000	Row	050	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Trading financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Sheet	000	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Trading financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet	000	Row	050	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Trading financial assets]

Sheet	000	Row	050	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Trading financial assets]

Sheet	000	Row	050	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Trading financial assets]

Sheet	000	Row	050	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template FT 12.00

[Base].[Assets]

[Amount type].[Principal amount outstanding]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Trading financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the institution's continuing involvement]

Sheet 000 Row 050 Column 080 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Trading financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the institution's continuing involvement]

Sheet 000 Row 050 Column 090 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the institution's continuing involvement]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Trading financial assets]

Sheet 000 Row 050 Column 110 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Trading financial assets]

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent o

Sheet 000 Row 060 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Trading financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

Sheet 000 Row 060 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Trading financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Sheet 000 Row 060 Column 030 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Trading financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

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[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Equity instruments]

[Accounting portfolio].[Trading financial assets]

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent o

Sheet	000	Row	070	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Trading financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

Sheet	000	Row	070	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Trading financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Sheet	000	Row	070	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Trading financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet	000	Row	070	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Trading financial assets]

Sheet	000	Row	070	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Trading financial assets]

Sheet	000	Row	070	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Trading financial assets]

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[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet 000 Row 080 Column 040 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]

[Main Category of the transferred financial asset to which the liability is associated to].[Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Trading financial assets]

Sheet 000 Row 080 Column 050 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

[Main Category of the transferred financial asset to which the liability is associated to].[Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Trading financial assets]

Sheet 000 Row 080 Column 060 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

[Main Category of the transferred financial asset to which the liability is associated to].[Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Trading financial assets]

Sheet 000 Row 080 Column 070 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Principal amount outstanding]

[Main category].[Loans and advances]

[Accounting portfolio].[Trading financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet 000 Row 080 Column 080 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Trading financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet 000 Row 080 Column 090 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

[Main Category of the transferred financial asset to which the liability is associated to].[Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Trading financial assets]

Sheet 000 Row 080 Column 110 Data Typ Monetary Period Type Stock

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[Base].[Assets]

[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Loans and advances]

[Accounting portfolio].[Trading financial assets]

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent o

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

Sheet	000	Row	090	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Sheet	000	Row	090	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet	000	Row	090	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets designated at fair value through profit

Sheet	000	Row	090	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets designated at fair value through profit

Sheet	000	Row	090	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments, debt securities, loans and advances]

Template FT 12.00

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets designated at fair value through profit

Sheet	000	Row	090	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Principal amount outstanding]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	090	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	090	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets designated at fair value through profit

Sheet	000	Row	090	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent o

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

Sheet	000	Row	100	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Sheet	000	Row	100	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

Template FT 12.00

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet	000	Row	100	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets designated at fair value through profit

Sheet	000	Row	100	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets designated at fair value through profit

Sheet	000	Row	100	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets designated at fair value through profit

Sheet	000	Row	100	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Principal amount outstanding]

[Main category].[Equity instruments]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	100	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	100	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets designated at fair value through profit

Template FT 12.00

Sheet	000	Row	100	Column	110	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Equity instruments]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent o

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

Sheet	000	Row	110	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Sheet	000	Row	110	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet	000	Row	110	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets designated at fair value through profit

Sheet	000	Row	110	Column	050	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets designated at fair value through profit

Sheet	000	Row	110	Column	060	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

Template FT 12.00

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets designated at fair value through profit

Sheet	000	Row	110	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Principal amount outstanding]

[Main category].[Debt securities]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	110	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	110	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets designated at fair value through profit

Sheet	000	Row	110	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Debt securities]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent o

Sheet	000	Row	120	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

Sheet	000	Row	120	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Sheet	000	Row	120	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

Template FT 12.00

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet 000 Row 120 Column 040 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]

[Main Category of the transferred financial asset to which the liability is associated to].[Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets designated at fair value through profit

Sheet 000 Row 120 Column 050 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

[Main Category of the transferred financial asset to which the liability is associated to].[Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets designated at fair value through profit

Sheet 000 Row 120 Column 060 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

[Main Category of the transferred financial asset to which the liability is associated to].[Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets designated at fair value through profit

Sheet 000 Row 120 Column 070 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Principal amount outstanding]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet 000 Row 120 Column 080 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet 000 Row 120 Column 090 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

[Main Category of the transferred financial asset to which the liability is associated to].[Loans and advances]

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[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets designated at fair value through profit

Sheet	000	Row	120	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent o

Sheet	000	Row	130	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Available-for-sale financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

Sheet	000	Row	130	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Available-for-sale financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Sheet	000	Row	130	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Available-for-sale financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet	000	Row	130	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Available-for-sale financial assets]

Sheet	000	Row	130	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Available-for-sale financial assets]

Sheet	000	Row	130	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

Template FT 12.00

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Available-for-sale financial assets]

Sheet	000	Row	130	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Principal amount outstanding]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Available-for-sale financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the institution's continuing involvement]

Sheet	000	Row	130	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Available-for-sale financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the institution's continuing involvement]

Sheet	000	Row	130	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the institution's continuing involvement]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Available-for-sale financial assets]

Sheet	000	Row	130	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Available-for-sale financial assets]

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent o

Sheet	000	Row	140	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Available-for-sale financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

Sheet	000	Row	140	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Available-for-sale financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Sheet	000	Row	140	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template FT 12.00

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Available-for-sale financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet 000 Row 140 Column 040 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Available-for-sale financial assets]

Sheet 000 Row 140 Column 050 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Available-for-sale financial assets]

Sheet 000 Row 140 Column 060 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Available-for-sale financial assets]

Sheet 000 Row 140 Column 070 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Principal amount outstanding]

[Main category].[Equity instruments]

[Accounting portfolio].[Available-for-sale financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet 000 Row 140 Column 080 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Available-for-sale financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet 000 Row 140 Column 090 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Template FT 12.00

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Available-for-sale financial assets]

Sheet	000	Row	140	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Equity instruments]

[Accounting portfolio].[Available-for-sale financial assets]

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent o

Sheet	000	Row	150	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Available-for-sale financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

Sheet	000	Row	150	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Available-for-sale financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Sheet	000	Row	150	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Available-for-sale financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet	000	Row	150	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Available-for-sale financial assets]

Sheet	000	Row	150	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Available-for-sale financial assets]

Sheet	000	Row	150	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

Template FT 12.00

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Available-for-sale financial assets]

Sheet 000 Row 150 Column 070 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Principal amount outstanding]

[Main category].[Debt securities]

[Accounting portfolio].[Available-for-sale financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the institution's continuing involvement]

Sheet 000 Row 150 Column 080 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Available-for-sale financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the institution's continuing involvement]

Sheet 000 Row 150 Column 090 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the institution's continuing involvement]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Available-for-sale financial assets]

Sheet 000 Row 150 Column 110 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Debt securities]

[Accounting portfolio].[Available-for-sale financial assets]

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent o

Sheet 000 Row 160 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Available-for-sale financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

Sheet 000 Row 160 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Available-for-sale financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Template FT 12.00

Sheet 000 Row 160 Column 030 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Accounting portfolio].[Available-for-sale financial assets]
[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet 000 Row 160 Column 040 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]
[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]
[Main Category of the transferred financial asset to which the liability is associated to].[Loans and advances]
[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Available-for-sale financial assets]

Sheet 000 Row 160 Column 050 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]
[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]
[Main Category of the transferred financial asset to which the liability is associated to].[Loans and advances]
[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Available-for-sale financial assets]

Sheet 000 Row 160 Column 060 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]
[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]
[Main Category of the transferred financial asset to which the liability is associated to].[Loans and advances]
[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Available-for-sale financial assets]

Sheet 000 Row 160 Column 070 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Principal amount outstanding]
[Main category].[Loans and advances]
[Accounting portfolio].[Available-for-sale financial assets]
[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the institution's continuing involvement]

Sheet 000 Row 160 Column 080 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Accounting portfolio].[Available-for-sale financial assets]
[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the institution's continuing involvement]

Sheet 000 Row 160 Column 090 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]

Template FT 12.00

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the institution's continuing involvement]

[Main Category of the transferred financial asset to which the liability is associated to].[Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Available-for-sale financial assets]

Sheet	000	Row	160	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Loans and advances]

[Accounting portfolio].[Available-for-sale financial assets]

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent o

Sheet	000	Row	170	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

Sheet	000	Row	170	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Sheet	000	Row	170	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet	000	Row	170	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Non-trading non-derivative financial assets measured

Sheet	000	Row	170	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Non-trading non-derivative financial assets measured

Template FT 12.00

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Sheet 000 Row 180 Column 030 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet 000 Row 180 Column 040 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Non-trading non-derivative financial assets measured

Sheet 000 Row 180 Column 050 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Non-trading non-derivative financial assets measured

Sheet 000 Row 180 Column 060 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Non-trading non-derivative financial assets measured

Sheet 000 Row 180 Column 070 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Principal amount outstanding]

[Main category].[Equity instruments]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the institution's continuing involvement]

Sheet 000 Row 180 Column 080 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the institution's continuing involvement]

Sheet 000 Row 180 Column 090 Data Typ Monetary Period Type Stock

Template FT 12.00

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the institution's continuing involvement]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Non-trading non-derivative financial assets measured

Sheet	000	Row	180	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Equity instruments]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent o

Sheet	000	Row	190	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

Sheet	000	Row	190	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Sheet	000	Row	190	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet	000	Row	190	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Non-trading non-derivative financial assets measured

Sheet	000	Row	190	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

Template FT 12.00

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Non-trading non-derivative financial assets measured

Sheet	000	Row	190	Column	060	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Non-trading non-derivative financial assets measured

Sheet	000	Row	190	Column	070	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Principal amount outstanding]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	190	Column	080	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	190	Column	090	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	190	Column	110	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent o

Sheet	000	Row	200	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

Sheet	000	Row	200	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

Template FT 12.00

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Sheet	000	Row	200	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet	000	Row	200	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]

[Main Category of the transferred financial asset to which the liability is associated to].[Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Non-trading non-derivative financial assets measured

Sheet	000	Row	200	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

[Main Category of the transferred financial asset to which the liability is associated to].[Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Non-trading non-derivative financial assets measured

Sheet	000	Row	200	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

[Main Category of the transferred financial asset to which the liability is associated to].[Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Non-trading non-derivative financial assets measured

Sheet	000	Row	200	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Principal amount outstanding]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the institution's continuing involvement]

Sheet	000	Row	200	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the institution's continuing involvement]

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Sheet	000	Row	200	Column	090	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	200	Column	110	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	210	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	210	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	210	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	210	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	210	Column	050	Data Typ	Monetary	Period Type	Stock

Template FT 12.00

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Non-trading non-derivative financial assets measured

Sheet	000	Row	210	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Non-trading non-derivative financial assets measured

Sheet	000	Row	210	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Principal amount outstanding]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	210	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	210	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Non-trading non-derivative financial assets measured

Sheet	000	Row	210	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent o

Sheet	000	Row	220	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

Sheet	000	Row	220	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template FT 12.00

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Sheet	000	Row	220	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet	000	Row	220	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Non-trading non-derivative financial assets measured

Sheet	000	Row	220	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Non-trading non-derivative financial assets measured

Sheet	000	Row	220	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Non-trading non-derivative financial assets measured

Sheet	000	Row	220	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Principal amount outstanding]

[Main category].[Equity instruments]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the institution's continuing involvement]

Sheet	000	Row	220	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

Template FT 12.00

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	220	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Non-trading non-derivative financial assets measured

Sheet	000	Row	220	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Equity instruments]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent o

Sheet	000	Row	230	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

Sheet	000	Row	230	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Sheet	000	Row	230	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet	000	Row	230	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Non-trading non-derivative financial assets measured

Sheet	000	Row	230	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

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[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Non-trading non-derivative financial assets measured

Sheet	000	Row	230	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Non-trading non-derivative financial assets measured

Sheet	000	Row	230	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Principal amount outstanding]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	230	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	230	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Non-trading non-derivative financial assets measured

Sheet	000	Row	230	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent o

Sheet	000	Row	240	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

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[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the institution's continuing involvement]

Sheet	000	Row	240	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the institution's continuing involvement]

[Main Category of the transferred financial asset to which the liability is associated to].[Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Non-trading non-derivative financial assets measured

Sheet	000	Row	240	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent o

Sheet	000	Row	250	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

Sheet	000	Row	250	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Sheet	000	Row	250	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet	000	Row	250	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities, Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Loans and receivables]

Sheet	000	Row	250	Column	050	Data Typ	Monetary	Period Type	Stock
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Template FT 12.00

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities, Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Loans and receivables]

Sheet	000	Row	250	Column	060	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities, Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Loans and receivables]

Sheet	000	Row	250	Column	070	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Principal amount outstanding]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	250	Column	080	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	250	Column	090	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities, Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Loans and receivables]

Sheet	000	Row	250	Column	110	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent o

Sheet	000	Row	260	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Loans and receivables]

Template FT 12.00

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

Sheet 000 Row 260 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Loans and receivables]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Sheet 000 Row 260 Column 030 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Loans and receivables]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet 000 Row 260 Column 040 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Loans and receivables]

Sheet 000 Row 260 Column 050 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Loans and receivables]

Sheet 000 Row 260 Column 060 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Loans and receivables]

Sheet 000 Row 260 Column 070 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Principal amount outstanding]

[Main category].[Debt securities]

[Accounting portfolio].[Loans and receivables]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the institution's continuing involvement]

Sheet 000 Row 260 Column 080 Data Typ Monetary Period Type Stock

[Base].[Assets]

Template FT 12.00

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Loans and receivables]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the institution's continuing involvement]

Sheet	000	Row	260	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the institution's continuing involvement]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Loans and receivables]

Sheet	000	Row	260	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Principal amount outstanding]

[Main category].[Debt securities]

[Accounting portfolio].[Loans and receivables]

[Condition of the pledge of collateral given].[Transferred financial assets entirely derecognised]

Sheet	000	Row	260	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Debt securities]

[Accounting portfolio].[Loans and receivables]

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent o

Sheet	000	Row	270	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

Sheet	000	Row	270	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Sheet	000	Row	270	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet	000	Row	270	Column	040	Data Typ	Monetary	Period Type	Stock
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Template FT 12.00

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]

[Main Category of the transferred financial asset to which the liability is associated to].[Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Loans and receivables]

Sheet	000	Row	270	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

[Main Category of the transferred financial asset to which the liability is associated to].[Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Loans and receivables]

Sheet	000	Row	270	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

[Main Category of the transferred financial asset to which the liability is associated to].[Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Loans and receivables]

Sheet	000	Row	270	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Principal amount outstanding]

[Main category].[Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	270	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	270	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

[Main Category of the transferred financial asset to which the liability is associated to].[Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Loans and receivables]

Sheet	000	Row	270	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Loans and advances]

Template FT 12.00

[Accounting portfolio].[Loans and receivables]

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent o

Sheet	000	Row	280	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Held-to-maturity investments]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

Sheet	000	Row	280	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Held-to-maturity investments]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Sheet	000	Row	280	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Held-to-maturity investments]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet	000	Row	280	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities, Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Held-to-maturity investments]

Sheet	000	Row	280	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities, Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Held-to-maturity investments]

Sheet	000	Row	280	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities, Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Held-to-maturity investments]

Sheet	000	Row	280	Column	070	Data Typ	Monetary	Period Type	Stock
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Template FT 12.00

[Base].[Assets]

[Amount type].[Principal amount outstanding]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Held-to-maturity investments]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the institution's continuing involvement]

Sheet 000 Row 280 Column 080 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Held-to-maturity investments]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the institution's continuing involvement]

Sheet 000 Row 280 Column 090 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the institution's continuing involvement]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities, Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Held-to-maturity investments]

Sheet 000 Row 280 Column 110 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Held-to-maturity investments]

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent o

Sheet 000 Row 290 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Held-to-maturity investments]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

Sheet 000 Row 290 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Held-to-maturity investments]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Sheet 000 Row 290 Column 030 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Held-to-maturity investments]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Template FT 12.00

Sheet 000 Row 290 Column 040 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]
[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]
[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]
[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Held-to-maturity investments]

Sheet 000 Row 290 Column 050 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]
[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]
[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]
[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Held-to-maturity investments]

Sheet 000 Row 290 Column 060 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]
[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]
[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]
[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Held-to-maturity investments]

Sheet 000 Row 290 Column 070 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Principal amount outstanding]
[Main category].[Debt securities]
[Accounting portfolio].[Held-to-maturity investments]
[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet 000 Row 290 Column 080 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Debt securities]
[Accounting portfolio].[Held-to-maturity investments]
[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet 000 Row 290 Column 090 Data Typ Monetary Period Type Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]
[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]
[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]
[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Held-to-maturity investments]

Sheet 000 Row 290 Column 110 Data Typ Monetary Period Type Stock

[Base].[Assets]

Template FT 12.00

[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Debt securities]

[Accounting portfolio].[Held-to-maturity investments]

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent o

Sheet	000	Row	300	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Held-to-maturity investments]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

Sheet	000	Row	300	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Held-to-maturity investments]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Sheet	000	Row	300	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Held-to-maturity investments]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet	000	Row	300	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]

[Main Category of the transferred financial asset to which the liability is associated to].[Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Held-to-maturity investments]

Sheet	000	Row	300	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

[Main Category of the transferred financial asset to which the liability is associated to].[Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Held-to-maturity investments]

Sheet	000	Row	300	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

[Main Category of the transferred financial asset to which the liability is associated to].[Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Held-to-maturity investments]

Template FT 12.00

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet	000	Row	310	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities, Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Non-trading debt instruments measured at a cost-bas

Sheet	000	Row	310	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities, Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Non-trading debt instruments measured at a cost-bas

Sheet	000	Row	310	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities, Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Non-trading debt instruments measured at a cost-bas

Sheet	000	Row	310	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Principal amount outstanding]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	310	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	310	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities, Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Non-trading debt instruments measured at a cost-bas

Sheet	000	Row	310	Column	110	Data Typ	Monetary	Period Type	Stock
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Template FT 12.00

[Base].[Assets]

[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent o

Sheet	000	Row	320	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

Sheet	000	Row	320	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Sheet	000	Row	320	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet	000	Row	320	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Non-trading debt instruments measured at a cost-bas

Sheet	000	Row	320	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Non-trading debt instruments measured at a cost-bas

Sheet	000	Row	320	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

Template FT 12.00

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Non-trading debt instruments measured at a cost-bas

Sheet	000	Row	320	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Principal amount outstanding]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	320	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	320	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Non-trading debt instruments measured at a cost-bas

Sheet	000	Row	320	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent o

Sheet	000	Row	330	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

Sheet	000	Row	330	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Sheet	000	Row	330	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

Template FT 12.00

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet	000	Row	330	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	330	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	330	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	330	Column	070	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	330	Column	080	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	330	Column	090	Data Typ	Monetary	Period Type	Stock

Template FT 12.00

Sheet	000	Row	330	Column	110	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent o

Sheet	000	Row	340	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

Sheet	000	Row	340	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Sheet	000	Row	340	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet	000	Row	340	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Other non-trading non-derivative financial assets]

Sheet	000	Row	340	Column	050	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Other non-trading non-derivative financial assets]

Sheet	000	Row	340	Column	060	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

Template FT 12.00

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Other non-trading non-derivative financial assets]

Sheet	000	Row	340	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Principal amount outstanding]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	340	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	340	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Other non-trading non-derivative financial assets]

Sheet	000	Row	340	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent o

Sheet	000	Row	350	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

Sheet	000	Row	350	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Sheet	000	Row	350	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

Template FT 12.00

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet 000 Row 350 Column 040 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Other non-trading non-derivative financial assets]

Sheet 000 Row 350 Column 050 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Other non-trading non-derivative financial assets]

Sheet 000 Row 350 Column 060 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Other non-trading non-derivative financial assets]

Sheet 000 Row 350 Column 070 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Principal amount outstanding]

[Main category].[Equity instruments]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet 000 Row 350 Column 080 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet 000 Row 350 Column 090 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments]

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[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Other non-trading non-derivative financial assets]

Sheet	000	Row	350	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Equity instruments]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent o

Sheet	000	Row	360	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

Sheet	000	Row	360	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Sheet	000	Row	360	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet	000	Row	360	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Other non-trading non-derivative financial assets]

Sheet	000	Row	360	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Other non-trading non-derivative financial assets]

Sheet	000	Row	360	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

Template FT 12.00

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Other non-trading non-derivative financial assets]

Sheet	000	Row	360	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Principal amount outstanding]

[Main category].[Debt securities]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	360	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	360	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

[Main Category of the transferred financial asset to which the liability is associated to].[Debt securities]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Other non-trading non-derivative financial assets]

Sheet	000	Row	360	Column	110	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Debt securities]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent o

Sheet	000	Row	370	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

Sheet	000	Row	370	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Sheet	000	Row	370	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template FT 12.00

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet	000	Row	370	Column	040	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]

[Main Category of the transferred financial asset to which the liability is associated to].[Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Other non-trading non-derivative financial assets]

Sheet	000	Row	370	Column	050	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

[Main Category of the transferred financial asset to which the liability is associated to].[Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Other non-trading non-derivative financial assets]

Sheet	000	Row	370	Column	060	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

[Main Category of the transferred financial asset to which the liability is associated to].[Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Other non-trading non-derivative financial assets]

Sheet	000	Row	370	Column	070	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Principal amount outstanding]

[Main category].[Loans and advances]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	370	Column	080	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	370	Column	090	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Template FT 12.00

[Main Category of the transferred financial asset to which the liability is associated to].[Loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Other non-trading non-derivative financial assets]

Sheet	000	Row	370	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Loans and advances]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent o

Sheet	000	Row	380	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Financial assets held for trading, Trading financial assets, Financial assets designated at fair value through profit or loss, Avail

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognised]

Sheet	000	Row	380	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Financial assets held for trading, Trading financial assets, Financial assets designated at fair value through profit or loss, Avail

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

Sheet	000	Row	380	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Financial assets held for trading, Trading financial assets, Financial assets designated at fair value through profit or loss, Avail

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

Sheet	000	Row	380	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets held for trading, Trading financial asse

Sheet	000	Row	380	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Securitizations]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets held for trading, Trading financial asse

Sheet	000	Row	380	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

Template FT 12.00

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets entirely recognized. Repurchase agreements]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets held for trading, Trading financial asse

Sheet	000	Row	380	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Principal amount outstanding]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Financial assets held for trading, Trading financial assets, Financial assets designated at fair value through profit or loss, Avail

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	380	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Financial assets held for trading, Trading financial assets, Financial assets designated at fair value through profit or loss, Avail

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

Sheet	000	Row	380	Column	090	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Other financial liabilities]

[Condition of the pledge of collateral given].[Transferred financial assets recognized to the extent of the instution's continuing involvement]

[Main Category of the transferred financial asset to which the liability is associated to].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio of the transferred financial asset to which the liability is associated to].[Financial assets held for trading, Trading financial asse

Sheet	000	Row	380	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Principal amount outstanding]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Financial assets held for trading, Trading financial assets, Financial assets designated at fair value through profit or loss, Avail

[Condition of the pledge of collateral given].[Transferred financial assets entirely derecognised]

Sheet	000	Row	380	Column	110	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Amounts derecognised for capital purposes]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Financial assets held for trading, Trading financial assets, Financial assets designated at fair value through profit or loss, Avail

[Condition of the pledge of collateral given].[Transferred entirely recognized. Securitizations, Transferred financial assets recognized to the extent o

Template FT 13.00

Sheet	000	Row	150	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Liabilities]

[Amount type].[Unrealised gains and losses (flow)]

[Main category].[Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities]

[Accounting portfolio].[Financial liabilities held for trading]

[Fair value hierarchy].[Level 3]

Sheet	000	Row	150	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Gross [before taxes] unrealised gains and losses [accumulated]]

[Main category].[Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities]

[Accounting portfolio].[Financial liabilities held for trading]

[Fair value hierarchy].[Level 1]

Sheet	000	Row	150	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Gross [before taxes] unrealised gains and losses [accumulated]]

[Main category].[Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities]

[Accounting portfolio].[Financial liabilities held for trading]

[Fair value hierarchy].[Level 2]

Sheet	000	Row	150	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Gross [before taxes] unrealised gains and losses [accumulated]]

[Main category].[Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities]

[Accounting portfolio].[Financial liabilities held for trading]

[Fair value hierarchy].[Level 3]

Sheet	000	Row	160	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Fair value]

[Main category].[Derivatives]

[Accounting portfolio].[Financial liabilities held for trading]

[Fair value hierarchy].[Level 1]

Sheet	000	Row	160	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Fair value]

[Main category].[Derivatives]

[Accounting portfolio].[Financial liabilities held for trading]

[Fair value hierarchy].[Level 2]

Sheet	000	Row	160	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Fair value]

[Main category].[Derivatives]

[Accounting portfolio].[Financial liabilities held for trading]

[Fair value hierarchy].[Level 3]

Template FT 13.00

Sheet	000	Row	160	Column	040	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	160	Column	050	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	160	Column	060	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	160	Column	070	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	160	Column	080	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	170	Column	010	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	170	Column	020	Data Typ	Monetary	Period Type	Stock

Template FT 13.00

Sheet	000	Row	190	Column	020	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	190	Column	030	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	190	Column	040	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	190	Column	050	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	190	Column	060	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	190	Column	070	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	190	Column	080	Data Typ	Monetary	Period Type	Stock

Template FT 13.00

Sheet	000	Row	200	Column	010	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	200	Column	020	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	200	Column	030	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	200	Column	040	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	200	Column	050	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	200	Column	070	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	200	Column	080	Data Typ	Monetary	Period Type	Stock

Template FT 13.00

Sheet	000	Row	210	Column	010	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	210	Column	020	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	210	Column	030	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	210	Column	040	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	210	Column	050	Data Typ	Monetary	Period Type	Flow
Sheet	000	Row	210	Column	060	Data Typ	Monetary	Period Type	Stock
Sheet	000	Row	210	Column	070	Data Typ	Monetary	Period Type	Stock

Template FT 13.00

Sheet	000	Row	250	Column	060	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]
[Amount type].[Gross [before taxes] unrealised gains and losses [accumulated]]
[Main category].[Derivatives]
[Accounting portfolio].[Hedge accounting]
[Fair value hierarchy].[Level 1]

Sheet	000	Row	250	Column	070	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]
[Amount type].[Gross [before taxes] unrealised gains and losses [accumulated]]
[Main category].[Derivatives]
[Accounting portfolio].[Hedge accounting]
[Fair value hierarchy].[Level 2]

Sheet	000	Row	250	Column	080	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]
[Amount type].[Gross [before taxes] unrealised gains and losses [accumulated]]
[Main category].[Derivatives]
[Accounting portfolio].[Hedge accounting]
[Fair value hierarchy].[Level 3]

Template FT 14.01

Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives, Debt securities, Loans and advances, Equity instruments]
 [Accounting portfolio].[Financial assets held for trading]
 [Residence of counterparty].[Domestic]

Sheet	000	Row	010	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives, Debt securities, Loans and advances, Equity instruments]
 [Accounting portfolio].[Financial assets held for trading]
 [Residence of counterparty].[Non-Domestic. EMU countries]

Sheet	000	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives, Debt securities, Loans and advances, Equity instruments]
 [Accounting portfolio].[Financial assets held for trading]
 [Residence of counterparty].[Non-Domestic. EU countries other than EMU]

Sheet	000	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives, Debt securities, Loans and advances, Equity instruments]
 [Accounting portfolio].[Financial assets held for trading]
 [Residence of counterparty].[Non-Domestic. Countries other than EU]

Sheet	000	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives]
 [Accounting portfolio].[Financial assets held for trading]
 [Residence of counterparty].[Domestic]

Sheet	000	Row	020	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives]
 [Accounting portfolio].[Financial assets held for trading]
 [Residence of counterparty].[Non-Domestic. EMU countries]

Sheet	000	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives]
 [Accounting portfolio].[Financial assets held for trading]
 [Residence of counterparty].[Non-Domestic. EU countries other than EMU]

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Sheet	000	Row	060	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Derivatives, Debt securities, Loans and advances, Equity instruments]
[Accounting portfolio].[Trading financial assets]
[Residence of counterparty].[Non-Domestic. EMU countries]

Sheet	000	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Derivatives, Debt securities, Loans and advances, Equity instruments]
[Accounting portfolio].[Trading financial assets]
[Residence of counterparty].[Non-Domestic. EU countries other than EMU]

Sheet	000	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Derivatives, Debt securities, Loans and advances, Equity instruments]
[Accounting portfolio].[Trading financial assets]
[Residence of counterparty].[Non-Domestic. Countries other than EU]

Sheet	000	Row	070	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Derivatives]
[Accounting portfolio].[Trading financial assets]
[Residence of counterparty].[Domestic]

Sheet	000	Row	070	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Derivatives]
[Accounting portfolio].[Trading financial assets]
[Residence of counterparty].[Non-Domestic. EMU countries]

Sheet	000	Row	070	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Derivatives]
[Accounting portfolio].[Trading financial assets]
[Residence of counterparty].[Non-Domestic. EU countries other than EMU]

Sheet	000	Row	070	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Derivatives]
[Accounting portfolio].[Trading financial assets]
[Residence of counterparty].[Non-Domestic. Countries other than EU]

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Sheet 000 Row 110 Column 030 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Equity instruments, debt securities, loans and advances]
[Accounting portfolio].[Financial assets designated at fair value through profit or loss]
[Residence of counterparty].[Non-Domestic. EU countries other than EMU]

Sheet 000 Row 110 Column 040 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Equity instruments, debt securities, loans and advances]
[Accounting portfolio].[Financial assets designated at fair value through profit or loss]
[Residence of counterparty].[Non-Domestic. Countries other than EU]

Sheet 000 Row 120 Column 010 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Equity instruments]
[Accounting portfolio].[Financial assets designated at fair value through profit or loss]
[Residence of counterparty].[Domestic]

Sheet 000 Row 120 Column 020 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Equity instruments]
[Accounting portfolio].[Financial assets designated at fair value through profit or loss]
[Residence of counterparty].[Non-Domestic. EMU countries]

Sheet 000 Row 120 Column 030 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Equity instruments]
[Accounting portfolio].[Financial assets designated at fair value through profit or loss]
[Residence of counterparty].[Non-Domestic. EU countries other than EMU]

Sheet 000 Row 120 Column 040 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Equity instruments]
[Accounting portfolio].[Financial assets designated at fair value through profit or loss]
[Residence of counterparty].[Non-Domestic. Countries other than EU]

Sheet 000 Row 130 Column 010 **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Debt securities]
[Accounting portfolio].[Financial assets designated at fair value through profit or loss]
[Residence of counterparty].[Domestic]

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Sheet	000	Row	160	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Equity instruments]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Residence of counterparty].[Non-Domestic. Countries other than EU]

Sheet	000	Row	170	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Residence of counterparty].[Domestic]

Sheet	000	Row	170	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Residence of counterparty].[Non-Domestic. EMU countries]

Sheet	000	Row	170	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Residence of counterparty].[Non-Domestic. EU countries other than EMU]

Sheet	000	Row	170	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Residence of counterparty].[Non-Domestic. Countries other than EU]

Sheet	000	Row	180	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Residence of counterparty].[Domestic]

Sheet	000	Row	180	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Residence of counterparty].[Non-Domestic. EMU countries]

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Sheet	000	Row	220	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Residence of counterparty].[Domestic]

Sheet	000	Row	220	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Residence of counterparty].[Non-Domestic. EMU countries]

Sheet	000	Row	220	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Residence of counterparty].[Non-Domestic. EU countries other than EMU]

Sheet	000	Row	220	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Residence of counterparty].[Non-Domestic. Countries other than EU]

Sheet	000	Row	230	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Residence of counterparty].[Domestic]

Sheet	000	Row	230	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Residence of counterparty].[Non-Domestic. EMU countries]

Sheet	000	Row	230	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Residence of counterparty].[Non-Domestic. EU countries other than EMU]

Template FT 14.01

Sheet	000	Row	250	Column	030	Data Typ	Monetary	Period Type	Stock
[Base].	[Assets]								
[Amount type].	[Carrying amount]								
[Main category].	[Debt securities]								
[Accounting portfolio].	[Non-trading non-derivative financial assets measured at fair value to equity]								
[Residence of counterparty].	[Non-Domestic. EU countries other than EMU]								
Sheet	000	Row	250	Column	040	Data Typ	Monetary	Period Type	Stock
[Base].	[Assets]								
[Amount type].	[Carrying amount]								
[Main category].	[Debt securities]								
[Accounting portfolio].	[Non-trading non-derivative financial assets measured at fair value to equity]								
[Residence of counterparty].	[Non-Domestic. Countries other than EU]								
Sheet	000	Row	260	Column	010	Data Typ	Monetary	Period Type	Stock
[Base].	[Assets]								
[Amount type].	[Carrying amount]								
[Main category].	[Loans and advances]								
[Accounting portfolio].	[Non-trading non-derivative financial assets measured at fair value to equity]								
[Residence of counterparty].	[Domestic]								
Sheet	000	Row	260	Column	020	Data Typ	Monetary	Period Type	Stock
[Base].	[Assets]								
[Amount type].	[Carrying amount]								
[Main category].	[Loans and advances]								
[Accounting portfolio].	[Non-trading non-derivative financial assets measured at fair value to equity]								
[Residence of counterparty].	[Non-Domestic. EMU countries]								
Sheet	000	Row	260	Column	030	Data Typ	Monetary	Period Type	Stock
[Base].	[Assets]								
[Amount type].	[Carrying amount]								
[Main category].	[Loans and advances]								
[Accounting portfolio].	[Non-trading non-derivative financial assets measured at fair value to equity]								
[Residence of counterparty].	[Non-Domestic. EU countries other than EMU]								
Sheet	000	Row	260	Column	040	Data Typ	Monetary	Period Type	Stock
[Base].	[Assets]								
[Amount type].	[Carrying amount]								
[Main category].	[Loans and advances]								
[Accounting portfolio].	[Non-trading non-derivative financial assets measured at fair value to equity]								
[Residence of counterparty].	[Non-Domestic. Countries other than EU]								
Sheet	000	Row	270	Column	010	Data Typ	Monetary	Period Type	Stock
[Base].	[Assets]								
[Amount type].	[Carrying amount]								
[Main category].	[Debt securities, Loans and advances]								
[Accounting portfolio].	[Loans and receivables]								
[Residence of counterparty].	[Domestic]								

Template FT 14.01

Sheet	000	Row	270	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Debt securities, Loans and advances]
[Accounting portfolio].[Loans and receivables]
[Residence of counterparty].[Non-Domestic. EMU countries]

Sheet	000	Row	270	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Debt securities, Loans and advances]
[Accounting portfolio].[Loans and receivables]
[Residence of counterparty].[Non-Domestic. EU countries other than EMU]

Sheet	000	Row	270	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Debt securities, Loans and advances]
[Accounting portfolio].[Loans and receivables]
[Residence of counterparty].[Non-Domestic. Countries other than EU]

Sheet	000	Row	280	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Debt securities]
[Accounting portfolio].[Loans and receivables]
[Residence of counterparty].[Domestic]

Sheet	000	Row	280	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Debt securities]
[Accounting portfolio].[Loans and receivables]
[Residence of counterparty].[Non-Domestic. EMU countries]

Sheet	000	Row	280	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Debt securities]
[Accounting portfolio].[Loans and receivables]
[Residence of counterparty].[Non-Domestic. EU countries other than EMU]

Sheet	000	Row	280	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Debt securities]
[Accounting portfolio].[Loans and receivables]
[Residence of counterparty].[Non-Domestic. Countries other than EU]

Template FT 14.01

Sheet	000	Row	320	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Accounting portfolio].[Held-to-maturity investments]
[Residence of counterparty].[Non-Domestic. EU countries other than EMU]

Sheet	000	Row	320	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Accounting portfolio].[Held-to-maturity investments]
[Residence of counterparty].[Non-Domestic. Countries other than EU]

Sheet	000	Row	330	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Debt securities, Loans and advances]
[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]
[Residence of counterparty].[Domestic]

Sheet	000	Row	330	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Debt securities, Loans and advances]
[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]
[Residence of counterparty].[Non-Domestic. EMU countries]

Sheet	000	Row	330	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Debt securities, Loans and advances]
[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]
[Residence of counterparty].[Non-Domestic. EU countries other than EMU]

Sheet	000	Row	330	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Debt securities, Loans and advances]
[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]
[Residence of counterparty].[Non-Domestic. Countries other than EU]

Sheet	000	Row	340	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Debt securities]
[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]
[Residence of counterparty].[Domestic]

Template FT 14.01

Sheet	000	Row	340	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	340	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	340	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	350	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	350	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	350	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	350	Column	040	Data Typ	Monetary	Period Type	Stock

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Sheet	000	Row	410	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[All assets]

[Residence of counterparty].[Non-Domestic. EMU countries]

Sheet	000	Row	410	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[All assets]

[Residence of counterparty].[Non-Domestic. EU countries other than EMU]

Sheet	000	Row	410	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[All assets]

[Residence of counterparty].[Non-Domestic. Countries other than EU]

Template FT 14.02

Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities]

[Accounting portfolio].[Financial liabilities held for trading]

[Residence of counterparty].[Domestic]

Sheet	000	Row	010	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities]

[Accounting portfolio].[Financial liabilities held for trading]

[Residence of counterparty].[Non-Domestic. EMU countries]

Sheet	000	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities]

[Accounting portfolio].[Financial liabilities held for trading]

[Residence of counterparty].[Non-Domestic. EU countries other than EMU]

Sheet	000	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities]

[Accounting portfolio].[Financial liabilities held for trading]

[Residence of counterparty].[Non-Domestic countries. Other than EU]

Sheet	000	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives]

[Accounting portfolio].[Financial liabilities held for trading]

[Residence of counterparty].[Domestic]

Sheet	000	Row	020	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives]

[Accounting portfolio].[Financial liabilities held for trading]

[Residence of counterparty].[Non-Domestic. EMU countries]

Sheet	000	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives]

[Accounting portfolio].[Financial liabilities held for trading]

[Residence of counterparty].[Non-Domestic. EU countries other than EMU]

Template FT 14.02

Sheet	000	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives]
 [Accounting portfolio].[Financial liabilities held for trading]
 [Residence of counterparty].[Non-Domestic countries. Other than EU]

Sheet	000	Row	030	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Short positions]
 [Accounting portfolio].[Financial liabilities held for trading]
 [Residence of counterparty].[Domestic]

Sheet	000	Row	030	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Short positions]
 [Accounting portfolio].[Financial liabilities held for trading]
 [Residence of counterparty].[Non-Domestic. EMU countries]

Sheet	000	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Short positions]
 [Accounting portfolio].[Financial liabilities held for trading]
 [Residence of counterparty].[Non-Domestic. EU countries other than EMU]

Sheet	000	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Short positions]
 [Accounting portfolio].[Financial liabilities held for trading]
 [Residence of counterparty].[Non-Domestic countries. Other than EU]

Sheet	000	Row	040	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Deposits]
 [Accounting portfolio].[Financial liabilities held for trading]
 [Residence of counterparty].[Domestic]

Sheet	000	Row	040	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Deposits]
 [Accounting portfolio].[Financial liabilities held for trading]
 [Residence of counterparty].[Non-Domestic. EMU countries]

Template FT 14.02

Sheet	000	Row	060	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Other financial liabilities]
 [Accounting portfolio].[Financial liabilities held for trading]
 [Residence of counterparty].[Non-Domestic. EMU countries]

Sheet	000	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Other financial liabilities]
 [Accounting portfolio].[Financial liabilities held for trading]
 [Residence of counterparty].[Non-Domestic. EU countries other than EMU]

Sheet	000	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Other financial liabilities]
 [Accounting portfolio].[Financial liabilities held for trading]
 [Residence of counterparty].[Non-Domestic countries. Other than EU]

Sheet	000	Row	070	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities]
 [Accounting portfolio].[Trading financial liabilities]
 [Residence of counterparty].[Domestic]

Sheet	000	Row	070	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities]
 [Accounting portfolio].[Trading financial liabilities]
 [Residence of counterparty].[Non-Domestic. EMU countries]

Sheet	000	Row	070	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities]
 [Accounting portfolio].[Trading financial liabilities]
 [Residence of counterparty].[Non-Domestic. EU countries other than EMU]

Sheet	000	Row	070	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities]
 [Accounting portfolio].[Trading financial liabilities]
 [Residence of counterparty].[Non-Domestic countries. Other than EU]

Template FT 14.02

Sheet	000	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives]
 [Accounting portfolio].[Trading financial liabilities]
 [Residence of counterparty].[Domestic]

Sheet	000	Row	080	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives]
 [Accounting portfolio].[Trading financial liabilities]
 [Residence of counterparty].[Non-Domestic. EMU countries]

Sheet	000	Row	080	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives]
 [Accounting portfolio].[Trading financial liabilities]
 [Residence of counterparty].[Non-Domestic. EU countries other than EMU]

Sheet	000	Row	080	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives]
 [Accounting portfolio].[Trading financial liabilities]
 [Residence of counterparty].[Non-Domestic countries. Other than EU]

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Short positions]
 [Accounting portfolio].[Trading financial liabilities]
 [Residence of counterparty].[Domestic]

Sheet	000	Row	090	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Short positions]
 [Accounting portfolio].[Trading financial liabilities]
 [Residence of counterparty].[Non-Domestic. EMU countries]

Sheet	000	Row	090	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Short positions]
 [Accounting portfolio].[Trading financial liabilities]
 [Residence of counterparty].[Non-Domestic. EU countries other than EMU]

Template FT 14.02

Sheet	000	Row	090	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Short positions]
[Accounting portfolio].[Trading financial liabilities]
[Residence of counterparty].[Non-Domestic countries. Other than EU]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits]
[Accounting portfolio].[Trading financial liabilities]
[Residence of counterparty].[Domestic]

Sheet	000	Row	100	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits]
[Accounting portfolio].[Trading financial liabilities]
[Residence of counterparty].[Non-Domestic. EMU countries]

Sheet	000	Row	100	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits]
[Accounting portfolio].[Trading financial liabilities]
[Residence of counterparty].[Non-Domestic. EU countries other than EMU]

Sheet	000	Row	100	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Deposits]
[Accounting portfolio].[Trading financial liabilities]
[Residence of counterparty].[Non-Domestic countries. Other than EU]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Debt securities issued]
[Accounting portfolio].[Trading financial liabilities]
[Residence of counterparty].[Domestic]

Sheet	000	Row	110	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
[Amount type].[Carrying amount]
[Main category].[Debt securities issued]
[Accounting portfolio].[Trading financial liabilities]
[Residence of counterparty].[Non-Domestic. EMU countries]

Template FT 14.02

Sheet	000	Row	130	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits, Debt securities issued, Other financial liabilities]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

[Residence of counterparty].[Non-Domestic. EMU countries]

Sheet	000	Row	130	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits, Debt securities issued, Other financial liabilities]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

[Residence of counterparty].[Non-Domestic. EU countries other than EMU]

Sheet	000	Row	130	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits, Debt securities issued, Other financial liabilities]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

[Residence of counterparty].[Non-Domestic countries. Other than EU]

Sheet	000	Row	140	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

[Residence of counterparty].[Domestic]

Sheet	000	Row	140	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

[Residence of counterparty].[Non-Domestic. EMU countries]

Sheet	000	Row	140	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

[Residence of counterparty].[Non-Domestic. EU countries other than EMU]

Sheet	000	Row	140	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

[Residence of counterparty].[Non-Domestic countries. Other than EU]

Template FT 14.02

Sheet	000	Row	150	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	150	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	150	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	150	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	160	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	160	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	160	Column	030	Data Typ	Monetary	Period Type	Stock

Template FT 14.02

Sheet	000	Row	160	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Other financial liabilities]
 [Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]
 [Residence of counterparty].[Non-Domestic countries. Other than EU]

Sheet	000	Row	170	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Deposits, Debt securities issued, Other financial liabilities]
 [Accounting portfolio].[Financial liabilities measured at amortised cost]
 [Residence of counterparty].[Domestic]

Sheet	000	Row	170	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Deposits, Debt securities issued, Other financial liabilities]
 [Accounting portfolio].[Financial liabilities measured at amortised cost]
 [Residence of counterparty].[Non-Domestic. EMU countries]

Sheet	000	Row	170	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Deposits, Debt securities issued, Other financial liabilities]
 [Accounting portfolio].[Financial liabilities measured at amortised cost]
 [Residence of counterparty].[Non-Domestic. EU countries other than EMU]

Sheet	000	Row	170	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Deposits, Debt securities issued, Other financial liabilities]
 [Accounting portfolio].[Financial liabilities measured at amortised cost]
 [Residence of counterparty].[Non-Domestic countries. Other than EU]

Sheet	000	Row	180	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Deposits]
 [Accounting portfolio].[Financial liabilities measured at amortised cost]
 [Residence of counterparty].[Domestic]

Sheet	000	Row	180	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Deposits]
 [Accounting portfolio].[Financial liabilities measured at amortised cost]
 [Residence of counterparty].[Non-Domestic. EMU countries]

Template FT 14.02

Sheet	000	Row	200	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Other financial liabilities]
 [Accounting portfolio].[Financial liabilities measured at amortised cost]
 [Residence of counterparty].[Non-Domestic. EMU countries]

Sheet	000	Row	200	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Other financial liabilities]
 [Accounting portfolio].[Financial liabilities measured at amortised cost]
 [Residence of counterparty].[Non-Domestic. EU countries other than EMU]

Sheet	000	Row	200	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Other financial liabilities]
 [Accounting portfolio].[Financial liabilities measured at amortised cost]
 [Residence of counterparty].[Non-Domestic countries. Other than EU]

Sheet	000	Row	210	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Deposits, Debt securities issued, Other financial liabilities]
 [Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]
 [Residence of counterparty].[Domestic]

Sheet	000	Row	210	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Deposits, Debt securities issued, Other financial liabilities]
 [Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]
 [Residence of counterparty].[Non-Domestic. EMU countries]

Sheet	000	Row	210	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Deposits, Debt securities issued, Other financial liabilities]
 [Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]
 [Residence of counterparty].[Non-Domestic. EU countries other than EMU]

Sheet	000	Row	210	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Deposits, Debt securities issued, Other financial liabilities]
 [Accounting portfolio].[Non-trading non-derivative financial liabilities measured at a cost-based method]
 [Residence of counterparty].[Non-Domestic countries. Other than EU]

Template FT 14.02

Sheet	000	Row	250	Column	030	Data Typ	Monetary	Period Type	Stock
[Base].	[Liabilities]								
[Amount type].	[Carrying amount]								
[Main category].	[Liabilities other than Short positions, Deposits, Debt securities issued, Other financial liabilities]								
[Accounting portfolio].	[Accounting portfolios other than Financial liabilities held for trading, Trading financial liabilities, Financial liabilities designate								
[Residence of counterparty].	[Non-Domestic. EU countries other than EMU]								
Sheet	000	Row	250	Column	040	Data Typ	Monetary	Period Type	Stock
[Base].	[Liabilities]								
[Amount type].	[Carrying amount]								
[Main category].	[Liabilities other than Short positions, Deposits, Debt securities issued, Other financial liabilities]								
[Accounting portfolio].	[Accounting portfolios other than Financial liabilities held for trading, Trading financial liabilities, Financial liabilities designate								
[Residence of counterparty].	[Non-Domestic countries. Other than EU]								
Sheet	000	Row	260	Column	010	Data Typ	Monetary	Period Type	Stock
[Base].	[Liabilities]								
[Amount type].	[Carrying amount]								
[Main category].	[All liabilities]								
[Residence of counterparty].	[Domestic]								
Sheet	000	Row	260	Column	020	Data Typ	Monetary	Period Type	Stock
[Base].	[Liabilities]								
[Amount type].	[Carrying amount]								
[Main category].	[All liabilities]								
[Residence of counterparty].	[Non-Domestic. EMU countries]								
Sheet	000	Row	260	Column	030	Data Typ	Monetary	Period Type	Stock
[Base].	[Liabilities]								
[Amount type].	[Carrying amount]								
[Main category].	[All liabilities]								
[Residence of counterparty].	[Non-Domestic. EU countries other than EMU]								
Sheet	000	Row	260	Column	040	Data Typ	Monetary	Period Type	Stock
[Base].	[Liabilities]								
[Amount type].	[Carrying amount]								
[Main category].	[All liabilities]								
[Residence of counterparty].	[Non-Domestic countries. Other than EU]								

Template FT 14.03

Sheet 999 **Row 010** **Column 010** **Data Typ** Monetary **Period Type** Flow

[Base].[Income]
[Amount type].[Current period (flow)]
[Main category].[Interest]
[Residence of counterparty].[Key dimension]

Sheet 999 **Row 020** **Column 010** **Data Typ** Monetary **Period Type** Flow

[Base].[Income]
[Amount type].[Current period (flow)]
[Main category].[Interest]
[Main category that generates income or expenses].[Debt securities]
[Residence of counterparty].[Key dimension]

Sheet 999 **Row 030** **Column 010** **Data Typ** Monetary **Period Type** Flow

[Base].[Income]
[Amount type].[Current period (flow)]
[Main category].[Interest]
[Main category that generates income or expenses].[Loans and advances]
[Residence of counterparty].[Key dimension]

Sheet 999 **Row 040** **Column 010** **Data Typ** Monetary **Period Type** Flow

[Base].[Expenses]
[Amount type].[Current period (flow)]
[Main category].[Interest]
[Residence of counterparty].[Key dimension]

Sheet 999 **Row 050** **Column 010** **Data Typ** Monetary **Period Type** Flow

[Base].[Expenses]
[Amount type].[Current period (flow)]
[Main category].[Interest]
[Main category that generates income or expenses].[Deposits]
[Residence of counterparty].[Key dimension]

Sheet 999 **Row 060** **Column 010** **Data Typ** Monetary **Period Type** Flow

[Base].[Expenses]
[Amount type].[Current period (flow)]
[Main category].[Interest]
[Main category that generates income or expenses].[Debt securities issued]
[Residence of counterparty].[Key dimension]

Template FT 14.04

Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Cash on hand, Equity instruments, Debt securities, Loans and advances]
[Accounting portfolio].[Cash and cash equivalents]
[Location of the activities].[Domestic]

Sheet	000	Row	010	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Cash on hand, Equity instruments, Debt securities, Loans and advances]
[Accounting portfolio].[Cash and cash equivalents]
[Location of the activities].[Non-domestic]

Sheet	000	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Cash on hand]
[Location of the activities].[Domestic]

Sheet	000	Row	020	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Cash on hand]
[Location of the activities].[Non-domestic]

Sheet	000	Row	030	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Debt securities, Loans and advances]
[Accounting portfolio].[Cash balances at central banks]
[Location of the activities].[Domestic]

Sheet	000	Row	030	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Debt securities, Loans and advances]
[Accounting portfolio].[Cash balances at central banks]
[Location of the activities].[Non-domestic]

Sheet	000	Row	040	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Equity instruments, debt securities, loans and advances]
[Accounting portfolio].[Cash equivalents and demand deposits. Other than Cash balances at central banks]
[Location of the activities].[Domestic]

Sheet	000	Row	040	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template FT 14.04

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Cash equivalents and demand deposits. Other than Cash balances at central banks]

[Location of the activities].[Non-domestic]

Sheet	000	Row	050	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Debt securities, Loans and advances, Equity instruments]

[Accounting portfolio].[Financial assets held for trading]

[Location of the activities].[Domestic]

Sheet	000	Row	050	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Debt securities, Loans and advances, Equity instruments]

[Accounting portfolio].[Financial assets held for trading]

[Location of the activities].[Non-domestic]

Sheet	000	Row	060	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Derivatives]

[Accounting portfolio].[Financial assets held for trading]

[Location of the activities].[Domestic]

Sheet	000	Row	060	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Derivatives]

[Accounting portfolio].[Financial assets held for trading]

[Location of the activities].[Non-domestic]

Sheet	000	Row	070	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Financial assets held for trading]

[Location of the activities].[Domestic]

Sheet	000	Row	070	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Financial assets held for trading]

[Location of the activities].[Non-domestic]

Sheet	000	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

Template FT 14.04

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Financial assets held for trading]

[Location of the activities].[Domestic]

Sheet	000	Row	080	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Financial assets held for trading]

[Location of the activities].[Non-domestic]

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets held for trading]

[Location of the activities].[Domestic]

Sheet	000	Row	090	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets held for trading]

[Location of the activities].[Non-domestic]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Debt securities, Loans and advances, Equity instruments]

[Accounting portfolio].[Trading financial assets]

[Location of the activities].[Domestic]

Sheet	000	Row	100	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Debt securities, Loans and advances, Equity instruments]

[Accounting portfolio].[Trading financial assets]

[Location of the activities].[Non-domestic]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Derivatives]

[Accounting portfolio].[Trading financial assets]

[Location of the activities].[Domestic]

Sheet	000	Row	110	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template FT 14.04

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Derivatives]

[Accounting portfolio].[Trading financial assets]

[Location of the activities].[Non-domestic]

Sheet	000	Row	120	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Trading financial assets]

[Location of the activities].[Domestic]

Sheet	000	Row	120	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Trading financial assets]

[Location of the activities].[Non-domestic]

Sheet	000	Row	130	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Trading financial assets]

[Location of the activities].[Domestic]

Sheet	000	Row	130	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Trading financial assets]

[Location of the activities].[Non-domestic]

Sheet	000	Row	140	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Trading financial assets]

[Location of the activities].[Domestic]

Sheet	000	Row	140	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Trading financial assets]

[Location of the activities].[Non-domestic]

Sheet	000	Row	150	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

Template FT 14.04

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Location of the activities].[Domestic]

Sheet	000	Row	150	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Location of the activities].[Non-domestic]

Sheet	000	Row	160	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Location of the activities].[Domestic]

Sheet	000	Row	160	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Location of the activities].[Non-domestic]

Sheet	000	Row	170	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Location of the activities].[Domestic]

Sheet	000	Row	170	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Location of the activities].[Non-domestic]

Sheet	000	Row	180	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Location of the activities].[Domestic]

Sheet	000	Row	180	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template FT 14.04

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Location of the activities].[Non-domestic]

Sheet	000	Row	190	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Available-for-sale financial assets]

[Location of the activities].[Domestic]

Sheet	000	Row	190	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Available-for-sale financial assets]

[Location of the activities].[Non-domestic]

Sheet	000	Row	200	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Available-for-sale financial assets]

[Location of the activities].[Domestic]

Sheet	000	Row	200	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Available-for-sale financial assets]

[Location of the activities].[Non-domestic]

Sheet	000	Row	210	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Available-for-sale financial assets]

[Location of the activities].[Domestic]

Sheet	000	Row	210	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Available-for-sale financial assets]

[Location of the activities].[Non-domestic]

Sheet	000	Row	220	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template FT 14.04

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Location of the activities].[Domestic]

Sheet	000	Row	220	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Available-for-sale financial assets]
 [Location of the activities].[Non-domestic]

Sheet	000	Row	230	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Equity instruments, debt securities, loans and advances]
 [Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]
 [Location of the activities].[Domestic]

Sheet	000	Row	230	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Equity instruments, debt securities, loans and advances]
 [Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]
 [Location of the activities].[Non-domestic]

Sheet	000	Row	240	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Equity instruments]
 [Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]
 [Location of the activities].[Domestic]

Sheet	000	Row	240	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Equity instruments]
 [Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]
 [Location of the activities].[Non-domestic]

Sheet	000	Row	250	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities]
 [Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]
 [Location of the activities].[Domestic]

Sheet	000	Row	250	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

Template FT 14.04

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Location of the activities].[Non-domestic]

Sheet	000	Row	260	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Location of the activities].[Domestic]

Sheet	000	Row	260	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value through profit or loss]

[Location of the activities].[Non-domestic]

Sheet	000	Row	270	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Location of the activities].[Domestic]

Sheet	000	Row	270	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Location of the activities].[Non-domestic]

Sheet	000	Row	280	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Location of the activities].[Domestic]

Sheet	000	Row	280	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Location of the activities].[Non-domestic]

Sheet	000	Row	290	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

Template FT 14.04

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Location of the activities].[Domestic]

Sheet 000 Row 290 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Location of the activities].[Non-domestic]

Sheet 000 Row 300 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Location of the activities].[Domestic]

Sheet 000 Row 300 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading non-derivative financial assets measured at fair value to equity]

[Location of the activities].[Non-domestic]

Sheet 000 Row 310 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Location of the activities].[Domestic]

Sheet 000 Row 310 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Location of the activities].[Non-domestic]

Sheet 000 Row 320 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Loans and receivables]

[Location of the activities].[Domestic]

Sheet 000 Row 320 Column 020 Data Typ Monetary Period Type Stock

Template FT 14.04

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Loans and receivables]

[Location of the activities].[Non-domestic]

Sheet	000	Row	330	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Location of the activities].[Domestic]

Sheet	000	Row	330	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Location of the activities].[Non-domestic]

Sheet	000	Row	340	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Held-to-maturity investments]

[Location of the activities].[Domestic]

Sheet	000	Row	340	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Held-to-maturity investments]

[Location of the activities].[Non-domestic]

Sheet	000	Row	350	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Held-to-maturity investments]

[Location of the activities].[Domestic]

Sheet	000	Row	350	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Held-to-maturity investments]

[Location of the activities].[Non-domestic]

Sheet	000	Row	360	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

Template FT 14.04

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Accounting portfolio].[Held-to-maturity investments]
[Location of the activities].[Domestic]

Sheet 000 Row 360 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Accounting portfolio].[Held-to-maturity investments]
[Location of the activities].[Non-domestic]

Sheet 000 Row 370 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Debt securities, Loans and advances]
[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]
[Location of the activities].[Domestic]

Sheet 000 Row 370 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Debt securities, Loans and advances]
[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]
[Location of the activities].[Non-domestic]

Sheet 000 Row 380 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Debt securities]
[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]
[Location of the activities].[Domestic]

Sheet 000 Row 380 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Debt securities]
[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]
[Location of the activities].[Non-domestic]

Sheet 000 Row 390 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Loans and advances]
[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]
[Location of the activities].[Domestic]

Sheet 000 Row 390 Column 020 Data Typ Monetary Period Type Stock

Template FT 14.04

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Accounting portfolio].[Non-trading debt instruments measured at a cost-based method]

[Location of the activities].[Non-domestic]

Sheet	000	Row	400	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Location of the activities].[Domestic]

Sheet	000	Row	400	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Location of the activities].[Non-domestic]

Sheet	000	Row	410	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Location of the activities].[Domestic]

Sheet	000	Row	410	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Location of the activities].[Non-domestic]

Sheet	000	Row	420	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Location of the activities].[Domestic]

Sheet	000	Row	420	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Accounting portfolio].[Other non-trading non-derivative financial assets]

[Location of the activities].[Non-domestic]

Sheet	000	Row	430	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

Template FT 14.04

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Other non-trading non-derivative financial assets]
 [Location of the activities].[Domestic]

Sheet	000	Row	430	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Loans and advances]
 [Accounting portfolio].[Other non-trading non-derivative financial assets]
 [Location of the activities].[Non-domestic]

Sheet	000	Row	440	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives]
 [Accounting portfolio].[Hedge accounting]
 [Location of the activities].[Domestic]

Sheet	000	Row	440	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives]
 [Accounting portfolio].[Hedge accounting]
 [Location of the activities].[Non-domestic]

Sheet	000	Row	450	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Fair value changes of the hedged items in portfolio hedge of interest rate risk]
 [Location of the activities].[Domestic]

Sheet	000	Row	450	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Fair value changes of the hedged items in portfolio hedge of interest rate risk]
 [Location of the activities].[Non-domestic]

Sheet	000	Row	460	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Tangible assets]
 [Location of the activities].[Domestic]

Sheet	000	Row	460	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Tangible assets]

Template FT 14.04

[Location of the activities].[Non-domestic]

Sheet 000 Row 470 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Intangible assets]

[Location of the activities].[Domestic]

Sheet 000 Row 470 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Intangible assets]

[Location of the activities].[Non-domestic]

Sheet 000 Row 480 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Investments in subsidiaries, joint ventures and associates]

[Location of the activities].[Domestic]

Sheet 000 Row 480 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Investments in subsidiaries, joint ventures and associates]

[Location of the activities].[Non-domestic]

Sheet 000 Row 490 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Tax assets]

[Location of the activities].[Domestic]

Sheet 000 Row 490 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Tax assets]

[Location of the activities].[Non-domestic]

Sheet 000 Row 500 Column 010 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Prepayments and accrued income]

[Location of the activities].[Domestic]

Sheet 000 Row 500 Column 020 Data Typ Monetary Period Type Stock

[Base].[Assets]

[Amount type].[Carrying amount]

Template FT 14.04

[Main category].[Prepayments and accrued income]

[Location of the activities].[Non-domestic]

Sheet	000	Row	510	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Assets other than Cash on hand, Derivatives, Debt securities, Loans and advances, Equity instruments, Fair value changes of the he

[Location of the activities].[Domestic]

Sheet	000	Row	510	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Assets other than Cash on hand, Derivatives, Debt securities, Loans and advances, Equity instruments, Fair value changes of the he

[Location of the activities].[Non-domestic]

Sheet	000	Row	520	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[All assets]

[Accounting portfolio].[Classified as held for sale]

[Location of the activities].[Domestic]

Sheet	000	Row	520	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[All assets]

[Accounting portfolio].[Classified as held for sale]

[Location of the activities].[Non-domestic]

Sheet	000	Row	530	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[All assets]

[Location of the activities].[Domestic]

Sheet	000	Row	530	Column	020	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[All assets]

[Location of the activities].[Non-domestic]

Template FT 14.05

[Location of the activities].[Domestic]

Sheet	000	Row	330	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[All liabilities]

[Location of the activities].[Non-domestic]

Template FT 14.06

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Gains and losses on derecognition, Gains and losses from remeasurements]

[Accounting portfolio].[Financial assets held for trading, Financial liabilities held for trading]

[Main category that generates income or expenses].[Derivatives, Equity instruments, Debt securities, Loans and advances, Short positions, Deposits]

[Location of the activities].[Domestic]

Sheet	000	Row	090	Column	020	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Gains and losses on derecognition, Gains and losses from remeasurements]

[Accounting portfolio].[Financial assets held for trading, Financial liabilities held for trading]

[Main category that generates income or expenses].[Derivatives, Equity instruments, Debt securities, Loans and advances, Short positions, Deposits]

[Location of the activities].[Non-domestic]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Gains and losses on derecognition, Gains and losses from remeasurements]

[Accounting portfolio].[Trading financial assets, Trading financial liabilities]

[Main category that generates income or expenses].[Derivatives, Equity instruments, Debt securities, Loans and advances, Short positions, Deposits]

[Location of the activities].[Domestic]

Sheet	000	Row	100	Column	020	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Gains and losses on derecognition, Gains and losses from remeasurements]

[Accounting portfolio].[Trading financial assets, Trading financial liabilities]

[Main category that generates income or expenses].[Derivatives, Equity instruments, Debt securities, Loans and advances, Short positions, Deposits]

[Location of the activities].[Non-domestic]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Gains and losses on derecognition, Gains and losses from remeasurements]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss, Financial liabilities designated at fair value through profit or loss]

[Main category that generates income or expenses].[Equity instruments, Debt securities, Loans and advances, Deposits, Debt securities issued, Other]

[Location of the activities].[Domestic]

Sheet	000	Row	110	Column	020	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Gains and losses on derecognition, Gains and losses from remeasurements]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss, Financial liabilities designated at fair value through profit or loss]

[Main category that generates income or expenses].[Equity instruments, Debt securities, Loans and advances, Deposits, Debt securities issued, Other]

[Location of the activities].[Non-domestic]

Sheet	000	Row	120	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]

Template FT 14.06

[Amount type].[Current period (flow)]

[Main category].[Gains and losses from remeasurements]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments not included in IFRS]

[Main category that generates income or expenses].[Equity instruments, Debt securities, Loans and advances, Deposits, Debt securities issued, Other]

[Location of the activities].[Domestic]

Sheet	000	Row	120	Column	020	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Gains and losses from remeasurements]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments not included in IFRS]

[Main category that generates income or expenses].[Equity instruments, Debt securities, Loans and advances, Deposits, Debt securities issued, Other]

[Location of the activities].[Non-domestic]

Sheet	000	Row	130	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Accounting hedges]

[Location of the activities].[Domestic]

Sheet	000	Row	130	Column	020	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Accounting hedges]

[Location of the activities].[Non-domestic]

Sheet	000	Row	140	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Exchange differences]

[Location of the activities].[Domestic]

Sheet	000	Row	140	Column	020	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Exchange differences]

[Location of the activities].[Non-domestic]

Sheet	000	Row	150	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Gains and losses on derecognition]

[Main category that generates income or expenses].[Assets other than Cash on hand, Derivatives, Equity instruments. Other than Investments in su]

[Location of the activities].[Domestic]

Sheet	000	Row	150	Column	020	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Gains and losses on derecognition]

Template FT 14.06

[Main category that generates income or expenses].[Assets other than Cash on hand, Derivatives, Equity instruments. Other than Investments in su
[Location of the activities].[Non-domestic]

Sheet 000 Row 160 Column 010 Data Typ Monetary Period Type Flow

[Base].[Income or expenses]
[Amount type].[Current period (flow)]
[Main category].[Gains and losses on derecognition, Gains and losses from remeasurements]
[Main category that generates income or expenses].[Funds for general banking risk]
[Location of the activities].[Domestic]

Sheet 000 Row 160 Column 020 Data Typ Monetary Period Type Flow

[Base].[Income or expenses]
[Amount type].[Current period (flow)]
[Main category].[Gains and losses on derecognition, Gains and losses from remeasurements]
[Main category that generates income or expenses].[Funds for general banking risk]
[Location of the activities].[Non-domestic]

Sheet 000 Row 170 Column 010 Data Typ Monetary Period Type Flow

[Base].[Income]
[Amount type].[Current period (flow)]
[Main category].[Other operating]
[Location of the activities].[Domestic]

Sheet 000 Row 170 Column 020 Data Typ Monetary Period Type Flow

[Base].[Income]
[Amount type].[Current period (flow)]
[Main category].[Other operating]
[Location of the activities].[Non-domestic]

Sheet 000 Row 180 Column 010 Data Typ Monetary Period Type Flow

[Base].[Expenses]
[Amount type].[Current period (flow)]
[Main category].[Other operating]
[Location of the activities].[Domestic]

Sheet 000 Row 180 Column 020 Data Typ Monetary Period Type Flow

[Base].[Expenses]
[Amount type].[Current period (flow)]
[Main category].[Other operating]
[Location of the activities].[Non-domestic]

Sheet 000 Row 190 Column 010 Data Typ Monetary Period Type Flow

[Base].[Expenses]
[Amount type].[Current period (flow)]
[Main category].[Administrative expenses]
[Location of the activities].[Domestic]

Sheet 000 Row 190 Column 020 Data Typ Monetary Period Type Flow

[Base].[Expenses]

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[Amount type].[Current period (flow)]
 [Main category].[Administrative expenses]
 [Location of the activities].[Non-domestic]

Sheet	000	Row	200	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Depreciation]
 [Main category that generates income or expenses].[Tangible assets, Intangible assets]
 [Location of the activities].[Domestic]

Sheet	000	Row	200	Column	020	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Depreciation]
 [Main category that generates income or expenses].[Tangible assets, Intangible assets]
 [Location of the activities].[Non-domestic]

Sheet	000	Row	210	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Gains and losses on derecognition, Gains and losses from remeasurements]
 [Main category that generates income or expenses].[Provisions]
 [Location of the activities].[Domestic]

Sheet	000	Row	210	Column	020	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Gains and losses on derecognition, Gains and losses from remeasurements]
 [Main category that generates income or expenses].[Provisions]
 [Location of the activities].[Non-domestic]

Sheet	000	Row	220	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Impairment]
 [Accounting portfolio].[Accounting portfolios for financial assets subject to impairment]
 [Main category that generates income or expenses].[Derivatives, Debt securities, Loans and advances, Equity instruments]
 [Location of the activities].[Domestic]

Sheet	000	Row	220	Column	020	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Impairment]
 [Accounting portfolio].[Accounting portfolios for financial assets subject to impairment]
 [Main category that generates income or expenses].[Derivatives, Debt securities, Loans and advances, Equity instruments]
 [Location of the activities].[Non-domestic]

Sheet	000	Row	270	Column	010	Data Typ	Monetary	Period Type	Flow
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Template FT 14.06

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Impairment]

[Main category that generates income or expenses].[Assets other than Derivatives, Equity instruments, Debt securities, Loans and advances]

[Location of the activities].[Domestic]

Sheet	000	Row	270	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Impairment]

[Main category that generates income or expenses].[Assets other than Derivatives, Equity instruments, Debt securities, Loans and advances]

[Location of the activities].[Non-domestic]

Sheet	000	Row	280	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Negative goodwill]

[Location of the activities].[Domestic]

Sheet	000	Row	280	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Negative goodwill]

[Location of the activities].[Non-domestic]

Sheet	000	Row	290	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Share of profit or loss]

[Accounting portfolio].[Investments in subsidiaries, joint ventures and associates]

[Main category that generates income or expenses].[Equity instruments]

[Location of the activities].[Domestic]

Sheet	000	Row	290	Column	020	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Share of profit or loss]

[Accounting portfolio].[Investments in subsidiaries, joint ventures and associates]

[Main category that generates income or expenses].[Equity instruments]

[Location of the activities].[Non-domestic]

Sheet	000	Row	300	Column	010	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Profit or loss before tax from continuing operations]

[Accounting portfolio].[Classified as held for sale]

[Location of the activities].[Domestic]

Sheet	000	Row	300	Column	020	Data Typ	Monetary	Period Type	Flow
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Template FT 14.06

[Base].[Income or expenses]
[Amount type].[Current period (flow)]
[Main category].[Profit or loss before tax from continuing operations]
[Accounting portfolio].[Classified as held for sale]
[Location of the activities].[Non-domestic]

Sheet	000	Row	310	Column	010	Data Typ	Monetary	Period Type	Flow
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	------

[Base].[Income or expenses]
[Amount type].[Current period (flow)]
[Main category].[Profit or loss before tax from continuing operations]
[Location of the activities].[Domestic]

Sheet	000	Row	310	Column	020	Data Typ	Monetary	Period Type	Flow
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	------

[Base].[Income or expenses]
[Amount type].[Current period (flow)]
[Main category].[Profit or loss before tax from continuing operations]
[Location of the activities].[Non-domestic]

Sheet	000	Row	320	Column	010	Data Typ	Monetary	Period Type	Flow
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	------

[Base].[Income or expenses]
[Amount type].[Current period (flow)]
[Main category].[Tax from continuing operations]
[Location of the activities].[Domestic]

Sheet	000	Row	320	Column	020	Data Typ	Monetary	Period Type	Flow
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	------

[Base].[Income or expenses]
[Amount type].[Current period (flow)]
[Main category].[Tax from continuing operations]
[Location of the activities].[Non-domestic]

Sheet	000	Row	330	Column	010	Data Typ	Monetary	Period Type	Flow
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	------

[Base].[Income or expenses]
[Amount type].[Current period (flow)]
[Main category].[Profit or loss from continuing operations]
[Location of the activities].[Domestic]

Sheet	000	Row	330	Column	020	Data Typ	Monetary	Period Type	Flow
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	------

[Base].[Income or expenses]
[Amount type].[Current period (flow)]
[Main category].[Profit or loss from continuing operations]
[Location of the activities].[Non-domestic]

Sheet	000	Row	340	Column	010	Data Typ	Monetary	Period Type	Flow
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	------

[Base].[Income or expenses]
[Amount type].[Current period (flow)]
[Main category].[Profit or loss from extraordinary operations]
[Location of the activities].[Domestic]

Sheet	000	Row	340	Column	020	Data Typ	Monetary	Period Type	Flow
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Template FT 14.06

[Base].[Income or expenses]
[Amount type].[Current period (flow)]
[Main category].[Profit or loss from extraordinary operations]
[Location of the activities].[Non-domestic]

Sheet	000	Row	350	Column	010	Data Typ	Monetary	Period Type	Flow
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	------

[Base].[Income or expenses]
[Amount type].[Current period (flow)]
[Main category].[Profit or loss from discontinued operations]
[Location of the activities].[Domestic]

Sheet	000	Row	350	Column	020	Data Typ	Monetary	Period Type	Flow
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	------

[Base].[Income or expenses]
[Amount type].[Current period (flow)]
[Main category].[Profit or loss from discontinued operations]
[Location of the activities].[Non-domestic]

Sheet	000	Row	360	Column	010	Data Typ	Monetary	Period Type	Flow
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	------

[Base].[Equity]
[Amount type].[Current period (flow)]
[Main category].[Profit or loss]
[Location of the activities].[Domestic]

Sheet	000	Row	360	Column	020	Data Typ	Monetary	Period Type	Flow
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	------

[Base].[Equity]
[Amount type].[Current period (flow)]
[Main category].[Profit or loss]
[Location of the activities].[Non-domestic]

Template FT 15.00

Sheet	000	Row	040	Column	090	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Related parties/Relationships].[Unconsolidated structured entities in which the reporting institution has interests]

[Type of activity of Related parties/Relationships].[Asset management]

Sheet	000	Row	040	Column	100	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities]

[Related parties/Relationships].[Unconsolidated structured entities in which the reporting institution has interests]

[Type of activity of Related parties/Relationships].[Activities other than Securitisation Special Purpose Entities, Asset management]

Sheet	000	Row	050	Column	080	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Related parties/Relationships].[Unconsolidated structured entities in which the reporting institution has interests]

[Type of activity of Related parties/Relationships].[Securitisation Special Purpose Entities]

Sheet	000	Row	050	Column	090	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Related parties/Relationships].[Unconsolidated structured entities in which the reporting institution has interests]

[Type of activity of Related parties/Relationships].[Asset management]

Sheet	000	Row	050	Column	100	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Loans and advances]

[Related parties/Relationships].[Unconsolidated structured entities in which the reporting institution has interests]

[Type of activity of Related parties/Relationships].[Activities other than Securitisation Special Purpose Entities, Asset management]

Sheet	000	Row	060	Column	080	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Debt securities, Loans and advances, Equity instruments]

[Related parties/Relationships].[Unconsolidated structured entities in which the reporting institution has interests]

[Type of activity of Related parties/Relationships].[Securitisation Special Purpose Entities]

Sheet	000	Row	060	Column	090	Data Typ	Monetary	Period Type	Stock

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Debt securities, Loans and advances, Equity instruments]

[Related parties/Relationships].[Unconsolidated structured entities in which the reporting institution has interests]

[Type of activity of Related parties/Relationships].[Asset management]

Template FT 15.00

Sheet	000	Row	060	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives, Debt securities, Loans and advances, Equity instruments]
 [Related parties/Relationships].[Unconsolidated structured entities in which the reporting institution has interests]
 [Type of activity of Related parties/Relationships].[Activities other than Securitisation Special Purpose Entities, Asset management]

Sheet	000	Row	070	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives, Debt securities, Loans and advances, Equity instruments]
 [Related parties/Relationships].[Unconsolidated structured entities in which the reporting institution has interests]
 [Impairment status].[Defaulted]
 [Type of activity of Related parties/Relationships].[Securitisation Special Purpose Entities]

Sheet	000	Row	070	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives, Debt securities, Loans and advances, Equity instruments]
 [Related parties/Relationships].[Unconsolidated structured entities in which the reporting institution has interests]
 [Impairment status].[Defaulted]
 [Type of activity of Related parties/Relationships].[Asset management]

Sheet	000	Row	070	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Carrying amount]
 [Main category].[Derivatives, Debt securities, Loans and advances, Equity instruments]
 [Related parties/Relationships].[Unconsolidated structured entities in which the reporting institution has interests]
 [Impairment status].[Defaulted]
 [Type of activity of Related parties/Relationships].[Activities other than Securitisation Special Purpose Entities, Asset management]

Sheet	000	Row	080	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Equity]
 [Amount type].[Carrying amount]
 [Main category].[Equity instruments issued]
 [Related parties/Relationships].[Unconsolidated structured entities in which the reporting institution has interests]
 [Type of activity of Related parties/Relationships].[Securitisation Special Purpose Entities]

Sheet	000	Row	080	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Equity]
 [Amount type].[Carrying amount]
 [Main category].[Equity instruments issued]
 [Related parties/Relationships].[Unconsolidated structured entities in which the reporting institution has interests]
 [Type of activity of Related parties/Relationships].[Asset management]

Sheet	000	Row	080	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Equity]
 [Amount type].[Carrying amount]

Template FT 15.00

[Main category].[Equity instruments issued]

[Related parties/Relationships].[Unconsolidated structured entities in which the reporting institution has interests]

[Type of activity of Related parties/Relationships].[Activities other than Securitisation Special Purpose Entities, Asset management]

Sheet	000	Row	090	Column	080	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives]

[Related parties/Relationships].[Unconsolidated structured entities in which the reporting institution has interests]

[Type of activity of Related parties/Relationships].[Securitisation Special Purpose Entities]

Sheet	000	Row	090	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives]

[Related parties/Relationships].[Unconsolidated structured entities in which the reporting institution has interests]

[Type of activity of Related parties/Relationships].[Asset management]

Sheet	000	Row	090	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives]

[Related parties/Relationships].[Unconsolidated structured entities in which the reporting institution has interests]

[Type of activity of Related parties/Relationships].[Activities other than Securitisation Special Purpose Entities, Asset management]

Sheet	000	Row	10	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Debt securities, Loans and advances, Equity instruments]

[Related parties/Relationships].[Unconsolidated structured entities in which the reporting institution has interests]

Sheet	000	Row	10	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities, Loans and advances]

[Related parties/Relationships].[Unconsolidated structured entities in which the reporting institution has interests]

Sheet	000	Row	10	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued]

[Related parties/Relationships].[Unconsolidated structured entities in which the reporting institution has interests]

Sheet	000	Row	10	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Off balance sheet items]

[Amount type].[Notional amount]

[Main category].[Off-balance sheet items subject to credit risk]

[Related parties/Relationships].[Unconsolidated structured entities in which the reporting institution has interests]

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[Amount type].[Carrying amount]

[Main category].[Debt securities issued]

[Related parties/Relationships].[Unconsolidated structured entities in which the reporting institution has interests]

[Type of activity of Related parties/Relationships].[Asset management]

Sheet	000	Row	110	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Debt securities issued]

[Related parties/Relationships].[Unconsolidated structured entities in which the reporting institution has interests]

[Type of activity of Related parties/Relationships].[Activities other than Securitisation Special Purpose Entities, Asset management]

Sheet	000	Row	120	Column	080	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities and Equity]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Equity instruments issued]

[Related parties/Relationships].[Unconsolidated structured entities in which the reporting institution has interests]

[Type of activity of Related parties/Relationships].[Securitisation Special Purpose Entities]

Sheet	000	Row	120	Column	090	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities and Equity]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Equity instruments issued]

[Related parties/Relationships].[Unconsolidated structured entities in which the reporting institution has interests]

[Type of activity of Related parties/Relationships].[Asset management]

Sheet	000	Row	120	Column	100	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities and Equity]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Deposits, Debt securities issued, Equity instruments issued]

[Related parties/Relationships].[Unconsolidated structured entities in which the reporting institution has interests]

[Type of activity of Related parties/Relationships].[Activities other than Securitisation Special Purpose Entities, Asset management]

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[Main category].[Equity instruments, debt securities, loans and advances]

[Related parties/Relationships].[Key management of the institution or its parent]

[Impairment status].[Impaired]

Sheet	000	Row	050	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Related parties/Relationships].[Related parties other than Parent and parent entities with joint control, Subsidiaries, Joint ventures, Associates , Ke

[Impairment status].[Impaired]

Sheet	000	Row	060	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits, Debt securities issued]

[Related parties/Relationships].[Parent and parent entities with joint control]

Sheet	000	Row	060	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits, Debt securities issued]

[Related parties/Relationships].[Subsidiaries]

Sheet	000	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits, Debt securities issued]

[Related parties/Relationships].[Joint ventures, Associates]

Sheet	000	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits, Debt securities issued]

[Related parties/Relationships].[Key management of the institution or its parent]

Sheet	000	Row	060	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits, Debt securities issued]

[Related parties/Relationships].[Related parties other than Parent and parent entities with joint control, Subsidiaries, Joint ventures, Associates , Ke

Sheet	000	Row	070	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits]

[Related parties/Relationships].[Parent and parent entities with joint control]

Sheet	000	Row	070	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

Template FT 16.00

[Amount type].[Carrying amount]
 [Main category].[Deposits]
 [Related parties/Relationships].[Subsidiaries]

Sheet	000	Row	070	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Deposits]
 [Related parties/Relationships].[Joint ventures, Associates]

Sheet	000	Row	070	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Deposits]
 [Related parties/Relationships].[Key management of the institution or its parent]

Sheet	000	Row	070	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Deposits]
 [Related parties/Relationships].[Related parties other than Parent and parent entities with joint control, Subsidiaries, Joint ventures, Associates , Ke

Sheet	000	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities issued]
 [Related parties/Relationships].[Parent and parent entities with joint control]

Sheet	000	Row	080	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities issued]
 [Related parties/Relationships].[Subsidiaries]

Sheet	000	Row	080	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities issued]
 [Related parties/Relationships].[Joint ventures, Associates]

Sheet	000	Row	080	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities issued]
 [Related parties/Relationships].[Key management of the institution or its parent]

Sheet	000	Row	080	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]
 [Amount type].[Carrying amount]

Template FT 16.00

[Main category].[Debt securities issued]

[Related parties/Relationships].[Related parties other than Parent and parent entities with joint control, Subsidiaries, Joint ventures, Associates , Ke

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Off balance sheet items]

[Amount type].[Notional amount]

[Main category].[Off-balance sheet items subject to credit risk, Loan commitments received, Financial guarantees received, Other commitments rec

[Related parties/Relationships].[Parent and parent entities with joint control]

Sheet	000	Row	090	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Off balance sheet items]

[Amount type].[Notional amount]

[Main category].[Off-balance sheet items subject to credit risk, Loan commitments received, Financial guarantees received, Other commitments rec

[Related parties/Relationships].[Subsidiaries]

Sheet	000	Row	090	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Off balance sheet items]

[Amount type].[Notional amount]

[Main category].[Off-balance sheet items subject to credit risk, Loan commitments received, Financial guarantees received, Other commitments rec

[Related parties/Relationships].[Joint ventures, Associates]

Sheet	000	Row	090	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Off balance sheet items]

[Amount type].[Notional amount]

[Main category].[Off-balance sheet items subject to credit risk, Loan commitments received, Financial guarantees received, Other commitments rec

[Related parties/Relationships].[Key management of the institution or its parent]

Sheet	000	Row	090	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Off balance sheet items]

[Amount type].[Notional amount]

[Main category].[Off-balance sheet items subject to credit risk, Loan commitments received, Financial guarantees received, Other commitments rec

[Related parties/Relationships].[Related parties other than Parent and parent entities with joint control, Subsidiaries, Joint ventures, Associates , Ke

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Off balance sheet items]

[Amount type].[Notional amount]

[Main category].[Off-balance sheet items subject to credit risk]

[Related parties/Relationships].[Parent and parent entities with joint control]

Sheet	000	Row	100	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Off balance sheet items]

[Amount type].[Notional amount]

[Main category].[Off-balance sheet items subject to credit risk]

[Related parties/Relationships].[Subsidiaries]

Sheet	000	Row	100	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Off balance sheet items]

[Amount type].[Notional amount]

[Main category].[Off-balance sheet items subject to credit risk]

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[Related parties/Relationships].[Joint ventures, Associates]

Sheet	000	Row	100	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Off balance sheet items]

[Amount type].[Notional amount]

[Main category].[Off-balance sheet items subject to credit risk]

[Related parties/Relationships].[Key management of the institution or its parent]

Sheet	000	Row	100	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Off balance sheet items]

[Amount type].[Notional amount]

[Main category].[Off-balance sheet items subject to credit risk]

[Related parties/Relationships].[Related parties other than Parent and parent entities with joint control, Subsidiaries, Joint ventures, Associates , Ke

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Off balance sheet items]

[Amount type].[Notional amount]

[Main category].[Off-balance sheet items subject to credit risk]

[Related parties/Relationships].[Parent and parent entities with joint control]

[Impairment status].[Defaulted]

Sheet	000	Row	110	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Off balance sheet items]

[Amount type].[Notional amount]

[Main category].[Off-balance sheet items subject to credit risk]

[Related parties/Relationships].[Subsidiaries]

[Impairment status].[Defaulted]

Sheet	000	Row	110	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Off balance sheet items]

[Amount type].[Notional amount]

[Main category].[Off-balance sheet items subject to credit risk]

[Related parties/Relationships].[Joint ventures, Associates]

[Impairment status].[Defaulted]

Sheet	000	Row	110	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Off balance sheet items]

[Amount type].[Notional amount]

[Main category].[Off-balance sheet items subject to credit risk]

[Related parties/Relationships].[Key management of the institution or its parent]

[Impairment status].[Defaulted]

Sheet	000	Row	110	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Off balance sheet items]

[Amount type].[Notional amount]

[Main category].[Off-balance sheet items subject to credit risk]

[Related parties/Relationships].[Related parties other than Parent and parent entities with joint control, Subsidiaries, Joint ventures, Associates , Ke

[Impairment status].[Defaulted]

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Sheet	000	Row	140	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income]
 [Amount type].[Current period (flow)]
 [Main category].[Interest]
 [Main category that generates income or expenses].[Loans and advances]
 [Counterparty].[Non-financial corporations. Retail]

Sheet	000	Row	150	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income]
 [Amount type].[Current period (flow)]
 [Main category].[Interest]
 [Main category that generates income or expenses].[Loans and advances]
 [Counterparty].[Households. Corporates]

Sheet	000	Row	160	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income]
 [Amount type].[Current period (flow)]
 [Main category].[Interest]
 [Main category that generates income or expenses].[Loans and advances]
 [Counterparty].[Households. Retail]

Sheet	000	Row	170	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income]
 [Amount type].[Current period (flow)]
 [Main category].[Interest]
 [Main category that generates income or expenses].[Assets other than Derivatives, Debt securities, Loans and advances]

Sheet	000	Row	180	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Interest]
 [Main category that generates income or expenses].[Deposits]

Sheet	000	Row	190	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Interest]
 [Main category that generates income or expenses].[Deposits]
 [Counterparty].[Central banks]

Sheet	000	Row	200	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Interest]
 [Main category that generates income or expenses].[Deposits]
 [Counterparty].[General governments]

Sheet	000	Row	210	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Interest]
 [Main category that generates income or expenses].[Deposits]
 [Counterparty].[Credit institutions]

Sheet	000	Row	220	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Interest]
 [Main category that generates income or expenses].[Deposits]
 [Counterparty].[Financial corporations. Other than credit institutions]

Sheet	000	Row	230	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Interest]
 [Main category that generates income or expenses].[Deposits]
 [Counterparty].[Non-financial corporations]

Sheet	000	Row	240	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Interest]
 [Main category that generates income or expenses].[Deposits]
 [Counterparty].[Households]

Sheet	000	Row	250	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Interest]
 [Main category that generates income or expenses].[Debt securities issued]

Sheet	000	Row	260	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Interest]
 [Main category that generates income or expenses].[Other financial liabilities]

Sheet	000	Row	270	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income]
 [Amount type].[Current period (flow)]
 [Main category].[Interest]
 [Accounting portfolio].[Hedge accounting. Interest rate risk]
 [Main category that generates income or expenses].[Derivatives]

Sheet	000	Row	270	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]
 [Amount type].[Current period (flow)]

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[Main category].[Interest]

[Accounting portfolio].[Hedge accounting. Interest rate risk]

[Main category that generates income or expenses].[Derivatives]

Sheet	000	Row	280	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]

[Amount type].[Current period (flow)]

[Main category].[Interest]

[Main category that generates income or expenses].[Liabilities other than Derivatives, Deposits, Debt securities issued, Other financial liabilities]

Sheet	000	Row	290	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income]

[Amount type].[Current period (flow)]

[Main category].[Interest]

[Main category that generates income or expenses].[All assets]

Sheet	000	Row	290	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]

[Amount type].[Current period (flow)]

[Main category].[Interest]

[Main category that generates income or expenses].[All liabilities]

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Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
 [Amount type].[Amount of gains (flow)]
 [Main category].[Gains and losses on derecognition]
 [Accounting portfolio].[Accounting portfolios not measured at fair value through profit or loss for financial instruments]
 [Main category that generates income or expenses].[Debt securities]

Sheet	000	Row	010	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
 [Amount type].[Amount of losses (flow)]
 [Main category].[Gains and losses on derecognition]
 [Accounting portfolio].[Accounting portfolios not measured at fair value through profit or loss for financial instruments]
 [Main category that generates income or expenses].[Debt securities]

Sheet	000	Row	010	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Gains and losses on derecognition]
 [Accounting portfolio].[Accounting portfolios not measured at fair value through profit or loss for financial instruments]
 [Main category that generates income or expenses].[Debt securities]

Sheet	000	Row	020	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
 [Amount type].[Amount of gains (flow)]
 [Main category].[Gains and losses on derecognition]
 [Accounting portfolio].[Accounting portfolios not measured at fair value through profit or loss for financial instruments]
 [Main category that generates income or expenses].[Loans and advances]

Sheet	000	Row	020	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
 [Amount type].[Amount of losses (flow)]
 [Main category].[Gains and losses on derecognition]
 [Accounting portfolio].[Accounting portfolios not measured at fair value through profit or loss for financial instruments]
 [Main category that generates income or expenses].[Loans and advances]

Sheet	000	Row	020	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Gains and losses on derecognition]
 [Accounting portfolio].[Accounting portfolios not measured at fair value through profit or loss for financial instruments]
 [Main category that generates income or expenses].[Loans and advances]

Sheet	000	Row	030	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
 [Amount type].[Amount of gains (flow)]
 [Main category].[Gains and losses on derecognition]
 [Accounting portfolio].[Accounting portfolios not measured at fair value through profit or loss for financial instruments]
 [Main category that generates income or expenses].[Deposits]

Template FT 17.02

Sheet	000	Row	030	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
 [Amount type].[Amount of losses (flow)]
 [Main category].[Gains and losses on derecognition]
 [Accounting portfolio].[Accounting portfolios not measured at fair value through profit or loss for financial instruments]
 [Main category that generates income or expenses].[Deposits]

Sheet	000	Row	030	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Gains and losses on derecognition]
 [Accounting portfolio].[Accounting portfolios not measured at fair value through profit or loss for financial instruments]
 [Main category that generates income or expenses].[Deposits]

Sheet	000	Row	040	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
 [Amount type].[Amount of gains (flow)]
 [Main category].[Gains and losses on derecognition]
 [Accounting portfolio].[Accounting portfolios not measured at fair value through profit or loss for financial instruments]
 [Main category that generates income or expenses].[Debt securities issued]

Sheet	000	Row	040	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
 [Amount type].[Amount of losses (flow)]
 [Main category].[Gains and losses on derecognition]
 [Accounting portfolio].[Accounting portfolios not measured at fair value through profit or loss for financial instruments]
 [Main category that generates income or expenses].[Debt securities issued]

Sheet	000	Row	040	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Gains and losses on derecognition]
 [Accounting portfolio].[Accounting portfolios not measured at fair value through profit or loss for financial instruments]
 [Main category that generates income or expenses].[Debt securities issued]

Sheet	000	Row	050	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
 [Amount type].[Amount of gains (flow)]
 [Main category].[Gains and losses on derecognition]
 [Accounting portfolio].[Accounting portfolios not measured at fair value through profit or loss for financial instruments]
 [Main category that generates income or expenses].[Other financial liabilities]

Sheet	000	Row	050	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
 [Amount type].[Amount of losses (flow)]
 [Main category].[Gains and losses on derecognition]
 [Accounting portfolio].[Accounting portfolios not measured at fair value through profit or loss for financial instruments]
 [Main category that generates income or expenses].[Other financial liabilities]

Template FT 17.02

Sheet	000	Row	050	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Gains and losses on derecognition]

[Accounting portfolio].[Accounting portfolios not measured at fair value through profit or loss for financial instruments]

[Main category that generates income or expenses].[Other financial liabilities]

Sheet	000	Row	060	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Amount of gains (flow)]

[Main category].[Gains and losses on derecognition]

[Accounting portfolio].[Accounting portfolios not measured at fair value through profit or loss for financial instruments]

[Main category that generates income or expenses].[Cash on hand, Equity instruments, Debt securities, Loans and advances, Deposits, Debt securiti

Sheet	000	Row	060	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Amount of losses (flow)]

[Main category].[Gains and losses on derecognition]

[Accounting portfolio].[Accounting portfolios not measured at fair value through profit or loss for financial instruments]

[Main category that generates income or expenses].[Cash on hand, Equity instruments, Debt securities, Loans and advances, Deposits, Debt securiti

Sheet	000	Row	060	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Gains and losses on derecognition]

[Accounting portfolio].[Accounting portfolios not measured at fair value through profit or loss for financial instruments]

[Main category that generates income or expenses].[Cash on hand, Equity instruments, Debt securities, Loans and advances, Deposits, Debt securiti

Template FT 17.03

Sheet	000	Row	080	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Gains and losses on derecognition, Gains and losses from remeasurements]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Main category that generates income or expenses].[Other financial liabilities]

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Gains and losses on derecognition, Gains and losses from remeasurements]

[Accounting portfolio].[Accounting portfolios for non-trading financial instruments]

[Main category that generates income or expenses].[Derivatives, Equity instruments, Debt securities, Loans and advances, Short positions, Deposits]

Template FT 17.05

[Base].[Income or expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Gains and losses on derecognition, Gains and losses from remeasurements]
 [Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]
 [Main category that generates income or expenses].[Deposits]

Sheet	000	Row	040	Column	040	Data Typ	Monetary	Period Type	Flow
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[Base].[Liabilities]
 [Amount type].[Amount of change in fair values attributable to changes in credit risk (flow)]
 [Main category].[Deposits]
 [Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

Sheet	000	Row	050	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
 [Amount type].[Amount of gains (flow)]
 [Main category].[Gains and losses on derecognition, Gains and losses from remeasurements]
 [Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]
 [Main category that generates income or expenses].[Debt securities issued]

Sheet	000	Row	050	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
 [Amount type].[Amount of losses (flow)]
 [Main category].[Gains and losses on derecognition, Gains and losses from remeasurements]
 [Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]
 [Main category that generates income or expenses].[Debt securities issued]

Sheet	000	Row	050	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
 [Amount type].[Current period (flow)]
 [Main category].[Gains and losses on derecognition, Gains and losses from remeasurements]
 [Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]
 [Main category that generates income or expenses].[Debt securities issued]

Sheet	000	Row	050	Column	040	Data Typ	Monetary	Period Type	Flow
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[Base].[Liabilities]
 [Amount type].[Amount of change in fair values attributable to changes in credit risk (flow)]
 [Main category].[Debt securities issued]
 [Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

Sheet	000	Row	060	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
 [Amount type].[Amount of gains (flow)]
 [Main category].[Gains and losses on derecognition, Gains and losses from remeasurements]
 [Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]
 [Main category that generates income or expenses].[Other financial liabilities]

Sheet	000	Row	060	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
 [Amount type].[Amount of losses (flow)]

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[Main category].[Gains and losses on derecognition, Gains and losses from remeasurements]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

[Main category that generates income or expenses].[Other financial liabilities]

Sheet	000	Row	060	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Gains and losses on derecognition, Gains and losses from remeasurements]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

[Main category that generates income or expenses].[Other financial liabilities]

Sheet	000	Row	060	Column	040	Data Typ	Monetary	Period Type	Flow
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[Base].[Liabilities]

[Amount type].[Amount of change in fair values attributable to changes in credit risk (flow)]

[Main category].[Other financial liabilities]

[Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]

Sheet	000	Row	070	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Amount of gains (flow)]

[Main category].[Gains and losses on derecognition, Gains and losses from remeasurements]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss, Financial liabilities designated at fair value through profit or lo

[Main category that generates income or expenses].[Equity instruments, Debt securities, Loans and advances, Deposits, Debt securities issued, Othe

Sheet	000	Row	070	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Amount of losses (flow)]

[Main category].[Gains and losses on derecognition, Gains and losses from remeasurements]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss, Financial liabilities designated at fair value through profit or lo

[Main category that generates income or expenses].[Equity instruments, Debt securities, Loans and advances, Deposits, Debt securities issued, Othe

Sheet	000	Row	070	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Gains and losses on derecognition, Gains and losses from remeasurements]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss, Financial liabilities designated at fair value through profit or lo

[Main category that generates income or expenses].[Equity instruments, Debt securities, Loans and advances, Deposits, Debt securities issued, Othe

Sheet	000	Row	070	Column	040	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Amount of change in fair values attributable to changes in credit risk (flow)]

[Main category].[Equity instruments, Debt securities, Loans and advances, Deposits, Debt securities issued, Other financial liabilities]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss, Financial liabilities designated at fair value through profit or lo

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[Main category].[Accounting hedges]

Template FT 18.00

[Base].[Income]
 [Amount type].[Current period (flow)]
 [Main category].[Fee and commission]
 [Type of activity].[Custody. Collective investment]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income]
 [Amount type].[Current period (flow)]
 [Main category].[Fee and commission]
 [Type of activity].[Custody. Institutional customers other than Collective investment]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income]
 [Amount type].[Current period (flow)]
 [Main category].[Fee and commission]
 [Type of activity].[Custody. Customers other than Institutional customers]

Sheet	000	Row	120	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income]
 [Amount type].[Current period (flow)]
 [Main category].[Fee and commission]
 [Type of activity].[Central administration services for institutional customers]

Sheet	000	Row	130	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income]
 [Amount type].[Current period (flow)]
 [Main category].[Fee and commission]
 [Type of activity].[Fiduciary transactions]

Sheet	000	Row	140	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income]
 [Amount type].[Current period (flow)]
 [Main category].[Fee and commission]
 [Type of activity].[Payment services]

Sheet	000	Row	150	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income]
 [Amount type].[Current period (flow)]
 [Main category].[Fee and commission]
 [Type of activity].[Customer resources distributed but not managed]

Sheet	000	Row	160	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income]
 [Amount type].[Current period (flow)]
 [Main category].[Fee and commission]
 [Type of activity].[Customer resources distributed but not managed. Collective investment]

Sheet	000	Row	170	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income]

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[Amount type].[Current period (flow)]

[Main category].[Fee and commission]

[Type of activity].[Customer resources distributed but not managed. Insurance products]

Sheet	000	Row	180	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income]

[Amount type].[Current period (flow)]

[Main category].[Fee and commission]

[Type of activity].[Customer resources distributed but not managed. Other than collective investments, insurance products]

Sheet	000	Row	190	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income]

[Amount type].[Current period (flow)]

[Main category].[Fee and commission]

[Type of activity].[Structured finance]

Sheet	000	Row	200	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income]

[Amount type].[Current period (flow)]

[Main category].[Fee and commission]

[Type of activity].[Servicing fees from securitization activities]

Sheet	000	Row	210	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income]

[Amount type].[Current period (flow)]

[Main category].[Fee and commission]

[Main category that generates income or expenses].[Loan commitments given]

Sheet	000	Row	220	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income]

[Amount type].[Current period (flow)]

[Main category].[Fee and commission]

[Main category that generates income or expenses].[Financial guarantees given]

Sheet	000	Row	230	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income]

[Amount type].[Current period (flow)]

[Main category].[Fee and commission]

[Type of activity].[Activities other than Securities, Clearing and settlement, Asset management, Custody, Central administration services for instituti

Sheet	000	Row	240	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]

[Amount type].[Current period (flow)]

[Main category].[Fee and commission]

Sheet	000	Row	250	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]

[Amount type].[Current period (flow)]

[Main category].[Fee and commission]

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[Type of activity].[Clearing and settlement]

Sheet	000	Row	260	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]

[Amount type].[Current period (flow)]

[Main category].[Fee and commission]

[Type of activity].[Custody]

Sheet	000	Row	270	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]

[Amount type].[Current period (flow)]

[Main category].[Fee and commission]

[Type of activity].[Servicing fees from securitization activities]

Sheet	000	Row	280	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]

[Amount type].[Current period (flow)]

[Main category].[Fee and commission]

[Main category that generates income or expenses].[Loan commitments received]

Sheet	000	Row	290	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]

[Amount type].[Current period (flow)]

[Main category].[Fee and commission]

[Main category that generates income or expenses].[Financial guarantees received]

Sheet	000	Row	300	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]

[Amount type].[Current period (flow)]

[Main category].[Fee and commission]

[Type of activity].[Activities other than Clearing and settlement, Custody, Servicing fees from securitization activities]

Template FT 19.00

[Main category].[Tax other comprehensive income]

[To be reclassified to profit or loss].[No]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Gains and losses other comprehensive income]

[Accounting portfolio].[Hedge accounting. Hedges of net investments in foreign operations]

[To be reclassified to profit or loss].[Yes]

Sheet	000	Row	120	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Valuation Gains and losses taken to equity (flow)]

[Main category].[Gains and losses other comprehensive income]

[Accounting portfolio].[Hedge accounting. Hedges of net investments in foreign operations]

[To be reclassified to profit or loss].[Yes]

Sheet	000	Row	130	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Transferred to profit or loss (flow)]

[Main category].[Gains and losses other comprehensive income]

[Accounting portfolio].[Hedge accounting. Hedges of net investments in foreign operations]

[To be reclassified to profit or loss].[Yes]

Sheet	000	Row	140	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Reclassifications other than Valuation Gains and losses taken to equity, Transferred to profit or loss (flow)]

[Main category].[Gains and losses other comprehensive income]

[Accounting portfolio].[Hedge accounting. Hedges of net investments in foreign operations]

[To be reclassified to profit or loss].[Yes]

Sheet	000	Row	150	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Current period (flow)]

[Main category].[Gains and losses other comprehensive income. Foreign currency translation]

[To be reclassified to profit or loss].[Yes]

Sheet	000	Row	160	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Valuation Gains and losses taken to equity (flow)]

[Main category].[Gains and losses other comprehensive income. Foreign currency translation]

[To be reclassified to profit or loss].[Yes]

Sheet	000	Row	170	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Transferred to profit or loss (flow)]

[Main category].[Gains and losses other comprehensive income. Foreign currency translation]

[To be reclassified to profit or loss].[Yes]

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[Main category].[Gains and losses other comprehensive income]
[Accounting portfolio].[Investments in subsidiaries, joint ventures and associates]
[To be reclassified to profit or loss].[Yes]

Sheet	000	Row	330	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
[Amount type].[Current period (flow)]
[Main category].[Tax other comprehensive income]
[To be reclassified to profit or loss].[Yes]

Sheet	000	Row	340	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
[Amount type].[Current period (flow)]
[Main category].[Profit or loss, Profit or loss other comprehensive income]

Sheet	000	Row	350	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
[Amount type].[Current period (flow)]
[Main category].[Profit or loss, Profit or loss other comprehensive income]
[Controlling and non-controlling owners].[Minority interests]

Sheet	000	Row	360	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]
[Amount type].[Current period (flow)]
[Main category].[Profit or loss, Profit or loss other comprehensive income]
[Controlling and non-controlling owners].[Owners of the parent]

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[Main category].[Accumulated other comprehensive income]
 [Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	020	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]
 [Amount type].[Effects of corrections of errors recognised in accordance with IAS 8 (flow)]
 [Main category].[Retained earnings, Revaluation reserves, Fair value reserves, Other reserves, First consolidation differences]
 [Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	020	Column	060	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]
 [Amount type].[Effects of corrections of errors recognised in accordance with IAS 8 (flow)]
 [Main category].[Own equity instruments issued]
 [Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	020	Column	070	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]
 [Amount type].[Effects of corrections of errors recognised in accordance with IAS 8 (flow)]
 [Main category].[Profit or loss]
 [Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	020	Column	080	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]
 [Amount type].[Effects of corrections of errors recognised in accordance with IAS 8 (flow)]
 [Main category].[Interim dividends]
 [Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	020	Column	090	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]
 [Amount type].[Effects of corrections of errors recognised in accordance with IAS 8 (flow)]
 [Main category].[Accumulated other comprehensive income]
 [Controlling and non-controlling owners].[Minority interests]

Sheet	000	Row	020	Column	100	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]
 [Amount type].[Effects of corrections of errors recognised in accordance with IAS 8 (flow)]
 [Main category].[Equity other than Accumulated other comprehensive income]
 [Controlling and non-controlling owners].[Minority interests]

Sheet	000	Row	020	Column	110	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]
 [Amount type].[Effects of corrections of errors recognised in accordance with IAS 8 (flow)]
 [Main category].[All equity]

Sheet	000	Row	030	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]
 [Amount type].[Effects of changes in accounting policies recognised in accordance with IAS 8 (flow)]
 [Main category].[Equity instruments issued. Capital. Other than Share capital repayable on demand]
 [Controlling and non-controlling owners].[Owners of the parent]

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[Amount type].[Carrying amount]
[Main category].[Own equity instruments issued]
[Controlling and non-controlling owners].[Owners of the parent]
[Attribute: Reference date].[End fiscal year T-1]

Sheet 000 **Row 040** **Column 070** **Data Typ** Monetary **Period Type** Stock

[Base].[Equity]
[Amount type].[Carrying amount]
[Main category].[Profit or loss]
[Controlling and non-controlling owners].[Owners of the parent]
[Attribute: Reference date].[End fiscal year T-1]

Sheet 000 **Row 040** **Column 080** **Data Typ** Monetary **Period Type** Stock

[Base].[Equity]
[Amount type].[Carrying amount]
[Main category].[Interim dividends]
[Controlling and non-controlling owners].[Owners of the parent]
[Attribute: Reference date].[End fiscal year T-1]

Sheet 000 **Row 040** **Column 090** **Data Typ** Monetary **Period Type** Stock

[Base].[Equity]
[Amount type].[Carrying amount]
[Main category].[Accumulated other comprehensive income]
[Controlling and non-controlling owners].[Minority interests]
[Attribute: Reference date].[End fiscal year T-1]

Sheet 000 **Row 040** **Column 100** **Data Typ** Monetary **Period Type** Stock

[Base].[Equity]
[Amount type].[Carrying amount]
[Main category].[Equity other than Accumulated other comprehensive income]
[Controlling and non-controlling owners].[Minority interests]
[Attribute: Reference date].[End fiscal year T-1]

Sheet 000 **Row 040** **Column 110** **Data Typ** Monetary **Period Type** Stock

[Base].[Equity]
[Amount type].[Carrying amount]
[Main category].[All equity]
[Attribute: Reference date].[End fiscal year T-1]

Sheet 000 **Row 050** **Column 010** **Data Typ** Monetary **Period Type** Flow

[Base].[Equity]
[Amount type].[Issuance of Ordinary Shares (flow)]
[Main category].[Equity instruments issued. Capital. Other than Share capital repayable on demand]
[Controlling and non-controlling owners].[Owners of the parent]

Sheet 000 **Row 050** **Column 020** **Data Typ** Monetary **Period Type** Flow

[Base].[Equity]
[Amount type].[Issuance of Ordinary Shares (flow)]
[Main category].[Share premium]

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[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	050	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Issuance of Ordinary Shares (flow)]

[Main category].[Retained earnings, Revaluation reserves, Fair value reserves, Other reserves, First consolidation differences]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	050	Column	090	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Issuance of Ordinary Shares (flow)]

[Main category].[Accumulated other comprehensive income]

[Controlling and non-controlling owners].[Minority interests]

Sheet	000	Row	050	Column	100	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Issuance of Ordinary Shares (flow)]

[Main category].[Equity other than Accumulated other comprehensive income]

[Controlling and non-controlling owners].[Minority interests]

Sheet	000	Row	050	Column	110	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Issuance of Ordinary Shares (flow)]

[Main category].[All equity]

Sheet	000	Row	060	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Issuance of Preference Shares (flow)]

[Main category].[Equity instruments issued. Capital. Other than Share capital repayable on demand]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	060	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Issuance of Preference Shares (flow)]

[Main category].[Share premium]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	060	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Issuance of Preference Shares (flow)]

[Main category].[Retained earnings, Revaluation reserves, Fair value reserves, Other reserves, First consolidation differences]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	060	Column	090	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Issuance of Preference Shares (flow)]

[Main category].[Accumulated other comprehensive income]

[Controlling and non-controlling owners].[Minority interests]

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[Amount type].[Exercise/Expiration of Equity Instruments other than Capital Instruments (flow)]

[Main category].[Equity instruments issued. Capital instruments other than Capital, Equity instruments issued. Equity component of compound fina

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	080	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Exercise/Expiration of Equity Instruments other than Capital Instruments (flow)]

[Main category].[Retained earnings, Revaluation reserves, Fair value reserves, Other reserves, First consolidation differences]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	080	Column	100	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Exercise/Expiration of Equity Instruments other than Capital Instruments (flow)]

[Main category].[Equity other than Accumulated other comprehensive income]

[Controlling and non-controlling owners].[Minority interests]

Sheet	000	Row	080	Column	110	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Exercise/Expiration of Equity Instruments other than Capital Instruments (flow)]

[Main category].[All equity]

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Conversion of Debt to Equity (flow)]

[Main category].[Equity instruments issued. Capital. Other than Share capital repayable on demand]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	090	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Conversion of Debt to Equity (flow)]

[Main category].[Share premium]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	090	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Conversion of Debt to Equity (flow)]

[Main category].[Retained earnings, Revaluation reserves, Fair value reserves, Other reserves, First consolidation differences]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	090	Column	100	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Conversion of Debt to Equity (flow)]

[Main category].[Equity other than Accumulated other comprehensive income]

[Controlling and non-controlling owners].[Minority interests]

Sheet	000	Row	090	Column	110	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Conversion of Debt to Equity (flow)]

[Main category].[All equity]

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Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Capital Reduction (flow)]

[Main category].[Equity instruments issued. Capital. Other than Share capital repayable on demand]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	100	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Capital Reduction (flow)]

[Main category].[Share premium]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	100	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Capital Reduction (flow)]

[Main category].[Retained earnings, Revaluation reserves, Fair value reserves, Other reserves, First consolidation differences]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	100	Column	060	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Capital Reduction (flow)]

[Main category].[Own equity instruments issued]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	100	Column	100	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Capital Reduction (flow)]

[Main category].[Equity other than Accumulated other comprehensive income]

[Controlling and non-controlling owners].[Minority interests]

Sheet	000	Row	100	Column	110	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Capital Reduction (flow)]

[Main category].[All equity]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Dividends (flow)]

[Main category].[Equity instruments issued. Capital. Other than Share capital repayable on demand]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	110	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Dividends (flow)]

[Main category].[Share premium]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	110	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Dividends (flow)]

[Main category].[Equity instruments issued. Capital instruments other than Capital, Equity instruments issued. Equity component of compound fina

[Controlling and non-controlling owners].[Owners of the parent]

Sheet 000 Row 110 Column 050 Data Typ Monetary Period Type Flow

[Base].[Equity]

[Amount type].[Dividends (flow)]

[Main category].[Retained earnings, Revaluation reserves, Fair value reserves, Other reserves, First consolidation differences]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet 000 Row 110 Column 060 Data Typ Monetary Period Type Flow

[Base].[Equity]

[Amount type].[Dividends (flow)]

[Main category].[Own equity instruments issued]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet 000 Row 110 Column 080 Data Typ Monetary Period Type Flow

[Base].[Equity]

[Amount type].[Dividends (flow)]

[Main category].[Interim dividends]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet 000 Row 110 Column 100 Data Typ Monetary Period Type Flow

[Base].[Equity]

[Amount type].[Dividends (flow)]

[Main category].[Equity other than Accumulated other comprehensive income]

[Controlling and non-controlling owners].[Minority interests]

Sheet 000 Row 110 Column 110 Data Typ Monetary Period Type Flow

[Base].[Equity]

[Amount type].[Dividends (flow)]

[Main category].[All equity]

Sheet 000 Row 120 Column 050 Data Typ Monetary Period Type Flow

[Base].[Equity]

[Amount type].[Purchase of Treasury Shares (flow)]

[Main category].[Retained earnings, Revaluation reserves, Fair value reserves, Other reserves, First consolidation differences]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet 000 Row 120 Column 060 Data Typ Monetary Period Type Flow

[Base].[Equity]

[Amount type].[Purchase of Treasury Shares (flow)]

[Main category].[Own equity instruments issued]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet 000 Row 120 Column 090 Data Typ Monetary Period Type Flow

[Base].[Equity]

[Amount type].[Purchase of Treasury Shares (flow)]

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[Main category].[Accumulated other comprehensive income]
 [Controlling and non-controlling owners].[Minority interests]

Sheet 000 Row 120 Column 100 Data Typ Monetary Period Type Flow

[Base].[Equity]
 [Amount type].[Purchase of Treasury Shares (flow)]
 [Main category].[Equity other than Accumulated other comprehensive income]
 [Controlling and non-controlling owners].[Minority interests]

Sheet 000 Row 120 Column 110 Data Typ Monetary Period Type Flow

[Base].[Equity]
 [Amount type].[Purchase of Treasury Shares (flow)]
 [Main category].[All equity]

Sheet 000 Row 130 Column 050 Data Typ Monetary Period Type Flow

[Base].[Equity]
 [Amount type].[Sale/Cancellation of Treasury Shares (flow)]
 [Main category].[Retained earnings, Revaluation reserves, Fair value reserves, Other reserves, First consolidation differences]
 [Controlling and non-controlling owners].[Owners of the parent]

Sheet 000 Row 130 Column 060 Data Typ Monetary Period Type Flow

[Base].[Equity]
 [Amount type].[Sale/Cancellation of Treasury Shares (flow)]
 [Main category].[Own equity instruments issued]
 [Controlling and non-controlling owners].[Owners of the parent]

Sheet 000 Row 130 Column 090 Data Typ Monetary Period Type Flow

[Base].[Equity]
 [Amount type].[Sale/Cancellation of Treasury Shares (flow)]
 [Main category].[Accumulated other comprehensive income]
 [Controlling and non-controlling owners].[Minority interests]

Sheet 000 Row 130 Column 100 Data Typ Monetary Period Type Flow

[Base].[Equity]
 [Amount type].[Sale/Cancellation of Treasury Shares (flow)]
 [Main category].[Equity other than Accumulated other comprehensive income]
 [Controlling and non-controlling owners].[Minority interests]

Sheet 000 Row 130 Column 110 Data Typ Monetary Period Type Flow

[Base].[Equity]
 [Amount type].[Sale/Cancellation of Treasury Shares (flow)]
 [Main category].[All equity]

Sheet 000 Row 140 Column 010 Data Typ Monetary Period Type Flow

[Base].[Equity]
 [Amount type].[Reclassification of Financial Instruments from Equity to Liability (flow)]
 [Main category].[Equity instruments issued. Capital. Other than Share capital repayable on demand]
 [Controlling and non-controlling owners].[Owners of the parent]

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[Base].[Equity]

[Amount type].[Reclassification of Financial Instruments from Liability to Equity (flow)]

[Main category].[All equity]

Sheet	000	Row	160	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Transfers among components of Equity (flow)]

[Main category].[Equity instruments issued. Capital instruments other than Capital, Equity instruments issued. Equity component of compound fina

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	160	Column	040	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Transfers among components of Equity (flow)]

[Main category].[Accumulated other comprehensive income]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	160	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Transfers among components of Equity (flow)]

[Main category].[Retained earnings, Revaluation reserves, Fair value reserves, Other reserves, First consolidation differences]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	160	Column	070	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Transfers among components of Equity (flow)]

[Main category].[Profit or loss]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	160	Column	080	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Transfers among components of Equity (flow)]

[Main category].[Interim dividends]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	160	Column	090	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Transfers among components of Equity (flow)]

[Main category].[Accumulated other comprehensive income]

[Controlling and non-controlling owners].[Minority interests]

Sheet	000	Row	160	Column	100	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Transfers among components of Equity (flow)]

[Main category].[Equity other than Accumulated other comprehensive income]

[Controlling and non-controlling owners].[Minority interests]

Sheet	000	Row	160	Column	110	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Transfers among components of Equity (flow)]

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[Main category].[All equity]

Sheet	000	Row	170	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Changes in Equity from business combinations (flow)]

[Main category].[Equity instruments issued. Capital. Other than Share capital repayable on demand]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	170	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Changes in Equity from business combinations (flow)]

[Main category].[Share premium]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	170	Column	030	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Equity]

[Amount type].[Changes in Equity from business combinations (flow)]

[Main category].[Equity instruments issued. Capital instruments other than Capital, Equity instruments issued. Equity component of compound fina

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	170	Column	040	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Equity]

[Amount type].[Changes in Equity from business combinations (flow)]

[Main category].[Accumulated other comprehensive income]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	170	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Changes in Equity from business combinations (flow)]

[Main category].[Retained earnings, Revaluation reserves, Fair value reserves, Other reserves, First consolidation differences]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	170	Column	060	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Changes in Equity from business combinations (flow)]

[Main category].[Own equity instruments issued]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	170	Column	100	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Changes in Equity from business combinations (flow)]

[Main category].[Equity other than Accumulated other comprehensive income]

[Controlling and non-controlling owners].[Minority interests]

Sheet	000	Row	170	Column	110	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Changes in Equity from business combinations (flow)]

[Main category].[All equity]

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[Base].[Equity]

[Amount type].[Changes in Equity other than Issuance of Ordinary Shares, Issuance of Preference Shares, Issuance of Equity Instruments other than

[Main category].[Retained earnings, Revaluation reserves, Fair value reserves, Other reserves, First consolidation differences]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	190	Column	060	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Equity]

[Amount type].[Changes in Equity other than Issuance of Ordinary Shares, Issuance of Preference Shares, Issuance of Equity Instruments other than

[Main category].[Own equity instruments issued]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	190	Column	070	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Equity]

[Amount type].[Changes in Equity other than Issuance of Ordinary Shares, Issuance of Preference Shares, Issuance of Equity Instruments other than

[Main category].[Profit or loss]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	190	Column	080	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Equity]

[Amount type].[Changes in Equity other than Issuance of Ordinary Shares, Issuance of Preference Shares, Issuance of Equity Instruments other than

[Main category].[Interim dividends]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	190	Column	090	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Equity]

[Amount type].[Changes in Equity other than Issuance of Ordinary Shares, Issuance of Preference Shares, Issuance of Equity Instruments other than

[Main category].[Accumulated other comprehensive income]

[Controlling and non-controlling owners].[Minority interests]

Sheet	000	Row	190	Column	100	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Changes in Equity other than Issuance of Ordinary Shares, Issuance of Preference Shares, Issuance of Equity Instruments other than

[Main category].[Equity other than Accumulated other comprehensive income]

[Controlling and non-controlling owners].[Minority interests]

Sheet	000	Row	190	Column	110	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Changes in Equity other than Issuance of Ordinary Shares, Issuance of Preference Shares, Issuance of Equity Instruments other than

[Main category].[All equity]

Sheet	000	Row	200	Column	040	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Equity]

[Amount type].[Total comprehensive income for the year (flow)]

[Main category].[Accumulated other comprehensive income]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	200	Column	050	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Equity]

[Amount type].[Total comprehensive income for the year (flow)]

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[Main category].[Retained earnings, Revaluation reserves, Fair value reserves, Other reserves, First consolidation differences]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	200	Column	070	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Equity]

[Amount type].[Total comprehensive income for the year (flow)]

[Main category].[Profit or loss]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	200	Column	090	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Total comprehensive income for the year (flow)]

[Main category].[Accumulated other comprehensive income]

[Controlling and non-controlling owners].[Minority interests]

Sheet	000	Row	200	Column	100	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Total comprehensive income for the year (flow)]

[Main category].[Equity other than Accumulated other comprehensive income]

[Controlling and non-controlling owners].[Minority interests]

Sheet	000	Row	200	Column	110	Data Typ	Monetary	Period Type	Flow
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[Base].[Equity]

[Amount type].[Total comprehensive income for the year (flow)]

[Main category].[All equity]

Sheet	000	Row	210	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Equity]

[Amount type].[Carrying amount]

[Main category].[Equity instruments issued. Capital. Other than Share capital repayable on demand]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	210	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Equity]

[Amount type].[Carrying amount]

[Main category].[Share premium]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	210	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Equity]

[Amount type].[Carrying amount]

[Main category].[Equity instruments issued. Capital instruments other than Capital, Equity instruments issued. Equity component of compound fina

[Controlling and non-controlling owners].[Owners of the parent]

Sheet	000	Row	210	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Equity]

[Amount type].[Carrying amount]

[Main category].[Accumulated other comprehensive income]

[Controlling and non-controlling owners].[Owners of the parent]

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Sheet 000 Row 210 Column 050 **Data Typ** Monetary **Period Type** Stock

[Base].[Equity]

[Amount type].[Carrying amount]

[Main category].[Retained earnings, Revaluation reserves, Fair value reserves, Other reserves, First consolidation differences]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet 000 Row 210 Column 060 **Data Typ** Monetary **Period Type** Stock

[Base].[Equity]

[Amount type].[Carrying amount]

[Main category].[Own equity instruments issued]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet 000 Row 210 Column 070 **Data Typ** Monetary **Period Type** Stock

[Base].[Equity]

[Amount type].[Carrying amount]

[Main category].[Profit or loss]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet 000 Row 210 Column 080 **Data Typ** Monetary **Period Type** Stock

[Base].[Equity]

[Amount type].[Carrying amount]

[Main category].[Interim dividends]

[Controlling and non-controlling owners].[Owners of the parent]

Sheet 000 Row 210 Column 090 **Data Typ** Monetary **Period Type** Stock

[Base].[Equity]

[Amount type].[Carrying amount]

[Main category].[Accumulated other comprehensive income]

[Controlling and non-controlling owners].[Minority interests]

Sheet 000 Row 210 Column 100 **Data Typ** Monetary **Period Type** Stock

[Base].[Equity]

[Amount type].[Carrying amount]

[Main category].[Equity other than Accumulated other comprehensive income]

[Controlling and non-controlling owners].[Minority interests]

Sheet 000 Row 210 Column 110 **Data Typ** Monetary **Period Type** Stock

[Base].[Equity]

[Amount type].[Carrying amount]

[Main category].[All equity]

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Sheet 000 **Row 220** **Column 120** **Data Typ** Monetary **Period Type** Stock

[Base].[Equity]
[Amount type].[Carrying amount]
[Main category].[Equity instruments issued. Capital. Other than Share capital repayable on demand]
[Counterparty].[Central banks]

Sheet 000 **Row 230** **Column 120** **Data Typ** Monetary **Period Type** Stock

[Base].[Equity]
[Amount type].[Carrying amount]
[Main category].[Equity instruments issued. Capital. Other than Share capital repayable on demand]
[Counterparty].[General governments]

Sheet 000 **Row 240** **Column 120** **Data Typ** Monetary **Period Type** Stock

[Base].[Equity]
[Amount type].[Carrying amount]
[Main category].[Equity instruments issued. Capital. Other than Share capital repayable on demand]
[Counterparty].[Credit institutions]

Sheet 000 **Row 250** **Column 120** **Data Typ** Monetary **Period Type** Stock

[Base].[Equity]
[Amount type].[Carrying amount]
[Main category].[Equity instruments issued. Capital. Other than Share capital repayable on demand]
[Counterparty].[Financial corporations. Other than credit institutions]

Sheet 000 **Row 260** **Column 120** **Data Typ** Monetary **Period Type** Stock

[Base].[Equity]
[Amount type].[Carrying amount]
[Main category].[Equity instruments issued. Capital. Other than Share capital repayable on demand]
[Counterparty].[Non-financial corporations]

Sheet 000 **Row 270** **Column 120** **Data Typ** Monetary **Period Type** Stock

[Base].[Equity]
[Amount type].[Carrying amount]
[Main category].[Equity instruments issued. Capital. Other than Share capital repayable on demand]
[Counterparty].[Households]

Sheet 000 **Row 280** **Column 120** **Data Typ** Monetary **Period Type** Stock

[Base].[Equity]
[Amount type].[Carrying amount]
[Main category].[Equity instruments issued. Capital. Other than Share capital repayable on demand]

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[Counterparty].[Financial corporations. Other than credit institutions]

[Collateral/Guarantee received].[Collateral received. Deposits, Debt securities issued]

Sheet	000	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Loans and advances]

[Counterparty].[Financial corporations. Other than credit institutions]

[Collateral/Guarantee received].[Collateral received. Other than Real estate, Deposits, Debt securities]

Sheet	000	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Loans and advances]

[Counterparty].[Financial corporations. Other than credit institutions]

[Collateral/Guarantee received].[Financial guarantees received]

Sheet	000	Row	030	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Loans and advances]

[Counterparty].[Non-financial corporations. Corporates]

[Collateral/Guarantee received].[Collateral received. Real estate. Residential]

Sheet	000	Row	030	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Loans and advances]

[Counterparty].[Non-financial corporations. Corporates]

[Collateral/Guarantee received].[Collateral received. Real estate. Commercial]

Sheet	000	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Loans and advances]

[Counterparty].[Non-financial corporations. Corporates]

[Collateral/Guarantee received].[Collateral received. Deposits, Debt securities issued]

Sheet	000	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Loans and advances]

[Counterparty].[Non-financial corporations. Corporates]

[Collateral/Guarantee received].[Collateral received. Other than Real estate, Deposits, Debt securities]

Sheet	000	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Loans and advances]

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[Counterparty].[Non-financial corporations. Corporates]
 [Collateral/Guarantee received].[Financial guarantees received]

Sheet	000	Row	040	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Maximum collateral/guarantee that can be considered]
 [Main category].[Loans and advances]
 [Counterparty].[Non-financial corporations. Retail]
 [Collateral/Guarantee received].[Collateral received. Real estate. Residential]

Sheet	000	Row	040	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Maximum collateral/guarantee that can be considered]
 [Main category].[Loans and advances]
 [Counterparty].[Non-financial corporations. Retail]
 [Collateral/Guarantee received].[Collateral received. Real estate. Commercial]

Sheet	000	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Maximum collateral/guarantee that can be considered]
 [Main category].[Loans and advances]
 [Counterparty].[Non-financial corporations. Retail]
 [Collateral/Guarantee received].[Collateral received. Deposits, Debt securities issued]

Sheet	000	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Maximum collateral/guarantee that can be considered]
 [Main category].[Loans and advances]
 [Counterparty].[Non-financial corporations. Retail]
 [Collateral/Guarantee received].[Collateral received. Other than Real estate, Deposits, Debt securities]

Sheet	000	Row	040	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Maximum collateral/guarantee that can be considered]
 [Main category].[Loans and advances]
 [Counterparty].[Non-financial corporations. Retail]
 [Collateral/Guarantee received].[Financial guarantees received]

Sheet	000	Row	050	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]
 [Amount type].[Maximum collateral/guarantee that can be considered]
 [Main category].[Loans and advances]
 [Counterparty].[Households. Corporates]
 [Collateral/Guarantee received].[Collateral received. Real estate. Residential]

Sheet	000	Row	050	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]
 [Amount type].[Maximum collateral/guarantee that can be considered]
 [Main category].[Loans and advances]

Template FT 21.01

[Counterparty].[Households. Corporates]

[Collateral/Guarantee received].[Collateral received. Real estate. Commercial]

Sheet	000	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Loans and advances]

[Counterparty].[Households. Corporates]

[Collateral/Guarantee received].[Collateral received. Deposits, Debt securities issued]

Sheet	000	Row	050	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Loans and advances]

[Counterparty].[Households. Corporates]

[Collateral/Guarantee received].[Collateral received. Other than Real estate, Deposits, Debt securities]

Sheet	000	Row	050	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Loans and advances]

[Counterparty].[Households. Corporates]

[Collateral/Guarantee received].[Financial guarantees received]

Sheet	000	Row	060	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Loans and advances]

[Counterparty].[Households. Retail]

[Collateral/Guarantee received].[Collateral received. Real estate. Residential]

Sheet	000	Row	060	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Loans and advances]

[Counterparty].[Households. Retail]

[Collateral/Guarantee received].[Collateral received. Real estate. Commercial]

Sheet	000	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Loans and advances]

[Counterparty].[Households. Retail]

[Collateral/Guarantee received].[Collateral received. Deposits, Debt securities issued]

Sheet	000	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Loans and advances]

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[Counterparty].[Households. Retail]

[Collateral/Guarantee received].[Collateral received. Other than Real estate, Deposits, Debt securities]

Sheet	000	Row	060	Column	050	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Maximum collateral/guarantee that can be considered]

[Main category].[Loans and advances]

[Counterparty].[Households. Retail]

[Collateral/Guarantee received].[Financial guarantees received]

Template FT 21.02

Sheet 000 **Row 020** **Column 030** **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

Sheet 000 **Row 020** **Column 040** **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]

[Amount type].[Amount of the change in the fair value of any related credit derivatives or similar instrument]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

Sheet 000 **Row 020** **Column 050** **Data Typ** Monetary **Period Type** Flow

[Base].[Assets]

[Amount type].[Amount of cumulative changes in fair value attributable to changes in credit risk (flow)]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

Sheet 000 **Row 020** **Column 060** **Data Typ** Monetary **Period Type** Stock

[Base].[Assets]

[Amount type].[Amount of cumulative change in the fair value of any related credit derivatives since designated]

[Main category].[Loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

Template FT 21.03

Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	020	Data Typ	Monetary	Period Type	Stock

Template FT 21.03

Sheet	000	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock

Template FT 21.03

Sheet	000	Row	030	Column	050	Data Typ	Monetary	Period Type	Stock

[Base].[Memorandum items]
 [Amount type].[Fair value]
 [Main category].[Collateral received]
 [Condition of the pledge of collateral received].[Permitted to sell or repledge in the absence of default by the owner of collateral. Repledged. Under
 [Collateral/Guarantee received].[Collateral received. Debt securities]

Sheet	000	Row	040	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Memorandum items]
 [Amount type].[Fair value]
 [Main category].[Collateral received]
 [Condition of the pledge of collateral received].[Permitted to sell or repledge in the absence of default by the owner of collateral]
 [Collateral/Guarantee received].[Collateral received. Loans and advances]

Sheet	000	Row	040	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Memorandum items]
 [Amount type].[Fair value]
 [Main category].[Collateral received]
 [Condition of the pledge of collateral received].[Permitted to sell or repledge in the absence of default by the owner of collateral. Sold]
 [Collateral/Guarantee received].[Collateral received. Loans and advances]

Sheet	000	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock

[Base].[Memorandum items]
 [Amount type].[Fair value]
 [Main category].[Collateral received]
 [Condition of the pledge of collateral received].[Permitted to sell or repledge in the absence of default by the owner of collateral. Sold. Under reserv
 [Collateral/Guarantee received].[Collateral received. Loans and advances]

Sheet	000	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock

[Base].[Memorandum items]
 [Amount type].[Fair value]
 [Main category].[Collateral received]
 [Condition of the pledge of collateral received].[Permitted to sell or repledge in the absence of default by the owner of collateral. Repledged]
 [Collateral/Guarantee received].[Collateral received. Loans and advances]

Sheet	000	Row	040	Column	050	Data Typ	Monetary	Period Type	Stock

[Base].[Memorandum items]
 [Amount type].[Fair value]
 [Main category].[Collateral received]
 [Condition of the pledge of collateral received].[Permitted to sell or repledge in the absence of default by the owner of collateral. Repledged. Under
 [Collateral/Guarantee received].[Collateral received. Loans and advances]

Sheet	000	Row	050	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Memorandum items]
 [Amount type].[Fair value]
 [Main category].[Collateral received]
 [Condition of the pledge of collateral received].[Permitted to sell or repledge in the absence of default by the owner of collateral]
 [Collateral/Guarantee received].[Collateral received. Other than Equity instruments, Debt securities, Loans and advances]

Template FT 21.03

Sheet 000 Row 050 Column 020 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Fair value]
[Main category].[Collateral received]
[Condition of the pledge of collateral received].[Permitted to sell or repledge in the absence of default by the owner of collateral. Sold]
[Collateral/Guarantee received].[Collateral received. Other than Equity instruments, Debt securities, Loans and advances]

Sheet 000 Row 050 Column 030 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Fair value]
[Main category].[Collateral received]
[Condition of the pledge of collateral received].[Permitted to sell or repledge in the absence of default by the owner of collateral. Sold. Under reserv
[Collateral/Guarantee received].[Collateral received. Other than Equity instruments, Debt securities, Loans and advances]

Sheet 000 Row 050 Column 040 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Fair value]
[Main category].[Collateral received]
[Condition of the pledge of collateral received].[Permitted to sell or repledge in the absence of default by the owner of collateral. Repledged]
[Collateral/Guarantee received].[Collateral received. Other than Equity instruments, Debt securities, Loans and advances]

Sheet 000 Row 050 Column 050 **Data Typ** Monetary **Period Type** Stock

[Base].[Memorandum items]
[Amount type].[Fair value]
[Main category].[Collateral received]
[Condition of the pledge of collateral received].[Permitted to sell or repledge in the absence of default by the owner of collateral. Repledged. Under
[Collateral/Guarantee received].[Collateral received. Other than Equity instruments, Debt securities, Loans and advances]

Template FT 21.05

Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount of Collateral obtained]

[Main category].[Tangible assets]

Template FT 22.01

Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Main category]

[Condition of the pledge of collateral given].[All Pledges]

[Type of obligation with collateral given].[All liabilities]

Sheet	000	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Condition of the pledge of collateral given].[All Pledges]

[Type of obligation with collateral given].[Contingent liabilities]

Template FT 22.02

Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Debt securities, Loans and advances, Equity instruments]

[Accounting portfolio].[Financial assets held for trading]

[Condition of the pledge of collateral given].[Permitted to sell or repledge in the absence of default by the owner of collateral]

Sheet	000	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss]

[Condition of the pledge of collateral given].[Permitted to sell or repledge in the absence of default by the owner of collateral]

Sheet	000	Row	030	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments, debt securities, loans and advances]

[Accounting portfolio].[Available-for-sale financial assets]

[Condition of the pledge of collateral given].[Permitted to sell or repledge in the absence of default by the owner of collateral]

Sheet	000	Row	040	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Condition of the pledge of collateral given].[Permitted to sell or repledge in the absence of default by the owner of collateral]

Sheet	000	Row	050	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Held-to-maturity investments]

[Condition of the pledge of collateral given].[Permitted to sell or repledge in the absence of default by the owner of collateral]

Template FT 23.01

[Base].[Assets]

[Amount type].[Fair value]

[Main category].[Debt securities]

[Accounting portfolio].[Loans and receivables]

[Fair value hierarchy].[Level 3]

Sheet	000	Row	030	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Fair value]

[Main category].[Loans and advances]

[Accounting portfolio].[Loans and receivables]

Sheet	000	Row	030	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Fair value]

[Main category].[Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Fair value hierarchy].[Level 1]

Sheet	000	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Fair value]

[Main category].[Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Fair value hierarchy].[Level 2]

Sheet	000	Row	030	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Fair value]

[Main category].[Loans and advances]

[Accounting portfolio].[Loans and receivables]

[Fair value hierarchy].[Level 3]

Sheet	000	Row	040	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Fair value]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Held-to-maturity investments]

Sheet	000	Row	040	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Fair value]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Held-to-maturity investments]

[Fair value hierarchy].[Level 1]

Sheet	000	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Fair value]

Template FT 23.01

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Held-to-maturity investments]

[Fair value hierarchy].[Level 2]

Sheet	000	Row	040	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Fair value]

[Main category].[Debt securities, Loans and advances]

[Accounting portfolio].[Held-to-maturity investments]

[Fair value hierarchy].[Level 3]

Sheet	000	Row	050	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Fair value]

[Main category].[Debt securities]

[Accounting portfolio].[Held-to-maturity investments]

Sheet	000	Row	050	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Fair value]

[Main category].[Debt securities]

[Accounting portfolio].[Held-to-maturity investments]

[Fair value hierarchy].[Level 1]

Sheet	000	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Fair value]

[Main category].[Debt securities]

[Accounting portfolio].[Held-to-maturity investments]

[Fair value hierarchy].[Level 2]

Sheet	000	Row	050	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Fair value]

[Main category].[Debt securities]

[Accounting portfolio].[Held-to-maturity investments]

[Fair value hierarchy].[Level 3]

Sheet	000	Row	060	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Fair value]

[Main category].[Loans and advances]

[Accounting portfolio].[Held-to-maturity investments]

Sheet	000	Row	060	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Fair value]

[Main category].[Loans and advances]

[Accounting portfolio].[Held-to-maturity investments]

Template FT 23.01

[Fair value hierarchy].[Level 1]

Sheet	000	Row	060	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Fair value]

[Main category].[Loans and advances]

[Accounting portfolio].[Held-to-maturity investments]

[Fair value hierarchy].[Level 2]

Sheet	000	Row	060	Column	040	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Fair value]

[Main category].[Loans and advances]

[Accounting portfolio].[Held-to-maturity investments]

[Fair value hierarchy].[Level 3]

Sheet	000	Row	070	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Fair value]

[Main category].[Deposits, Debt securities issued, Other financial liabilities]

[Accounting portfolio].[Financial liabilities measured at amortised cost]

Sheet	000	Row	070	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Fair value]

[Main category].[Deposits, Debt securities issued, Other financial liabilities]

[Accounting portfolio].[Financial liabilities measured at amortised cost]

[Fair value hierarchy].[Level 1]

Sheet	000	Row	070	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Fair value]

[Main category].[Deposits, Debt securities issued, Other financial liabilities]

[Accounting portfolio].[Financial liabilities measured at amortised cost]

[Fair value hierarchy].[Level 2]

Sheet	000	Row	070	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Fair value]

[Main category].[Deposits, Debt securities issued, Other financial liabilities]

[Accounting portfolio].[Financial liabilities measured at amortised cost]

[Fair value hierarchy].[Level 3]

Sheet	000	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Fair value]

[Main category].[Deposits]

[Accounting portfolio].[Financial liabilities measured at amortised cost]

Template FT 23.01

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	100	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	100	Column	030	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	100	Column	040	Data Typ	Monetary	Period Type	Stock

Template FT 23.02

Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	040	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	050	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	010	Column	060	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock

Template FT 23.02

[Main category].[Debt securities]

[Main category].[Deposits, Debt securities issued, Other financial liabilities]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss. Accounting mismatch, Financial liabilities designated at fair va

[Accounting portfolio].[Financial assets held for trading]

[Hybrid instruments].[Yes]

Sheet	000	Row	020	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Base].[Assets]

[Amount type].[Carrying amount]

[Amount type].[Carrying amount]

[Main category].[Deposits, Debt securities issued, Other financial liabilities]

[Main category].[Debt securities]

[Accounting portfolio].[Loans and receivables]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss. Evaluation on a fair value basis, Financial liabilities designated

[Hybrid instruments].[Yes]

Sheet	000	Row	020	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Amount type].[Carrying amount]

[Main category].[Deposits, Debt securities issued, Other financial liabilities]

[Main category].[Debt securities]

[Accounting portfolio].[Held-to-maturity investments]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss. Hybrid contracts designated, Financial liabilities designated at

[Hybrid instruments].[Yes]

Sheet	000	Row	020	Column	040	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits, Debt securities issued, Other financial liabilities]

[Accounting portfolio].[Available-for-sale financial assets]

[Hybrid instruments].[Yes]

Sheet	000	Row	020	Column	050	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits, Debt securities issued, Other financial liabilities]

[Accounting portfolio].[Financial liabilities held for trading]

[Hybrid instruments].[Yes]

Sheet	000	Row	020	Column	060	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Deposits, Debt securities issued, Other financial liabilities]

[Accounting portfolio].[Financial liabilities measured at amortised cost]

[Hybrid instruments].[Yes]

Template FT 23.02

Sheet	000	Row	080	Column	020	Data Typ	Monetary	Period Type	Stock

Sheet	000	Row	080	Column	030	Data Typ	Monetary	Period Type	Stock

Template FT 24.00

[Type of activity].[Asset management. Pension funds]

Sheet	000	Row	030	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Amount of Assets involved in the services provided by the institution]

[Main category].[Assets involved in the services provided by the institution]

[Related parties/Relationships].[Entities to which the institutions provided asset management services]

[Type of activity].[Asset management. Pension funds]

Sheet	000	Row	040	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Amount of Assets involved in the services provided by the institution]

[Main category].[Assets involved in the services provided by the institution]

[Type of activity].[Asset management. Customer portfolios managed on a discretionary basis]

Sheet	000	Row	040	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities, Equity instruments issued]

[Type of activity].[Asset management. Customer portfolios managed on a discretionary basis]

Sheet	000	Row	040	Column	030	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Amount of Assets involved in the services provided by the institution]

[Main category].[Assets involved in the services provided by the institution]

[Related parties/Relationships].[Entities to which the institutions provided asset management services]

[Type of activity].[Asset management. Customer portfolios managed on a discretionary basis]

Sheet	000	Row	050	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Amount of Assets involved in the services provided by the institution]

[Main category].[Assets involved in the services provided by the institution]

[Type of activity].[Investment vehicles under asset management other than Collective investment, Pension funds, Customer portfolios managed on

Sheet	000	Row	050	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities, Equity instruments issued]

[Type of activity].[Investment vehicles under asset management other than Collective investment, Pension funds, Customer portfolios managed on

Sheet	000	Row	050	Column	030	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Amount of Assets involved in the services provided by the institution]

[Main category].[Assets involved in the services provided by the institution]

[Related parties/Relationships].[Entities to which the institutions provided asset management services]

[Type of activity].[Investment vehicles under asset management other than Collective investment, Pension funds, Customer portfolios managed on

Sheet	000	Row	060	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

Template FT 24.00

[Amount type].[Amount of Assets involved in the services provided by the institution]

[Main category].[Assets involved in the services provided by the institution]

[Type of activity].[Custody]

Sheet	000	Row	060	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities, Equity instruments issued]

[Type of activity].[Custody]

Sheet	000	Row	070	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Amount of Assets involved in the services provided by the institution]

[Main category].[Assets involved in the services provided by the institution]

[Type of activity].[Custody. Collective investment]

Sheet	000	Row	070	Column	020	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities, Equity instruments issued]

[Type of activity].[Custody. Collective investment]

Sheet	000	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Amount of Assets involved in the services provided by the institution]

[Main category].[Assets involved in the services provided by the institution]

[Type of activity].[Custody. Institutional customers other than Collective investment]

Sheet	000	Row	080	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities, Equity instruments issued]

[Type of activity].[Custody. Institutional customers other than Collective investment]

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Amount of Assets involved in the services provided by the institution]

[Main category].[Assets involved in the services provided by the institution]

[Type of activity].[Custody. Customers other than Institutional customers]

Sheet	000	Row	090	Column	020	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities, Equity instruments issued]

[Type of activity].[Custody. Customers other than Institutional customers]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Amount of Assets involved in the services provided by the institution]

Template FT 24.00

[Main category].[Assets involved in the services provided by the institution]

[Type of activity].[Custody. Entrusted to other entities]

Sheet 000 Row 100 Column 020 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities, Equity instruments issued]

[Type of activity].[Custody. Entrusted to other entities]

Sheet 000 Row 110 Column 010 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Amount of Assets involved in the services provided by the institution]

[Main category].[Assets involved in the services provided by the institution]

[Type of activity].[Central administration services for institutional customers]

Sheet 000 Row 110 Column 020 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities, Equity instruments issued]

[Type of activity].[Central administration services for institutional customers]

Sheet 000 Row 120 Column 010 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Amount of Assets involved in the services provided by the institution]

[Main category].[Assets involved in the services provided by the institution]

[Type of activity].[Fiduciary transactions]

Sheet 000 Row 120 Column 020 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities, Equity instruments issued]

[Type of activity].[Fiduciary transactions]

Sheet 000 Row 130 Column 010 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Amount of Assets involved in the services provided by the institution]

[Main category].[Assets involved in the services provided by the institution]

[Type of activity].[Payment services]

Sheet 000 Row 130 Column 020 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities, Equity instruments issued]

[Type of activity].[Payment services]

Sheet 000 Row 140 Column 010 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Amount of Assets involved in the services provided by the institution]

[Main category].[Assets involved in the services provided by the institution]

Template FT 24.00

[Type of activity].[Customer resources distributed but not managed]

Sheet 000 Row 140 Column 020 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities, Equity instruments issued]

[Type of activity].[Customer resources distributed but not managed]

Sheet 000 Row 150 Column 010 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Amount of Assets involved in the services provided by the institution]

[Main category].[Assets involved in the services provided by the institution]

[Type of activity].[Customer resources distributed but not managed. Collective investment]

Sheet 000 Row 150 Column 020 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities, Equity instruments issued]

[Type of activity].[Customer resources distributed but not managed. Collective investment]

Sheet 000 Row 160 Column 010 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Amount of Assets involved in the services provided by the institution]

[Main category].[Assets involved in the services provided by the institution]

[Type of activity].[Customer resources distributed but not managed. Insurance products]

Sheet 000 Row 160 Column 020 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities, Equity instruments issued]

[Type of activity].[Customer resources distributed but not managed. Insurance products]

Sheet 000 Row 170 Column 010 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]

[Amount type].[Amount of Assets involved in the services provided by the institution]

[Main category].[Assets involved in the services provided by the institution]

[Type of activity].[Customer resources distributed but not managed other than Collective investment, Insurance products]

Sheet 000 Row 170 Column 020 Data Typ Monetary Period Type Stock

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities, Equity instruments issued]

[Type of activity].[Customer resources distributed but not managed other than Collective investment, Insurance products]

Template FT 25.01

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Intangible assets other than Goodwill]

[Accounting portfolio].[Measurement for Intangible assets. Other than Goodwill. Cost model]

Template FT 25.02

Sheet	000	Row	080	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Intangible assets other than Goodwill]

[Accounting portfolio].[Measurement for Intangible assets. Other than Goodwill. Revaluation model]

[Subject to operating lease (reporting entity lessor)].[Yes]

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Intangible assets other than Goodwill]

[Accounting portfolio].[Measurement for Intangible assets. Other than Goodwill. Cost model]

[Subject to operating lease (reporting entity lessor)].[Yes]

Template FT 26.00

[Base].[Liabilities]

[Amount type].[Additions, including increases in existing provisions (flow)]

[Main category].[Provisions. Other employee benefits]

Sheet	000	Row	020	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Liabilities]

[Amount type].[Additions, including increases in existing provisions (flow)]

[Main category].[Provisions. Restructuring]

Sheet	000	Row	020	Column	040	Data Typ	Monetary	Period Type	Flow
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[Base].[Liabilities]

[Amount type].[Additions, including increases in existing provisions (flow)]

[Main category].[Provisions. Pending legal issues and tax litigation]

Sheet	000	Row	020	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Liabilities]

[Amount type].[Additions, including increases in existing provisions (flow)]

[Main category].[Provisions. Off-balance sheet items subject to credit risk]

Sheet	000	Row	020	Column	060	Data Typ	Monetary	Period Type	Flow
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[Base].[Liabilities]

[Amount type].[Additions, including increases in existing provisions (flow)]

[Main category].[Provisions. Other than Employee benefits, Restructuring, Pending legal issues and tax litigation, Off-balance sheet items subject to

Sheet	000	Row	020	Column	070	Data Typ	Monetary	Period Type	Flow
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[Base].[Liabilities]

[Amount type].[Additions, including increases in existing provisions (flow)]

[Main category].[Provisions]

Sheet	000	Row	030	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Liabilities]

[Amount type].[Amounts used (flow)]

[Main category].[Provisions. Pensions and other post retirement benefit obligations]

Sheet	000	Row	030	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Liabilities]

[Amount type].[Amounts used (flow)]

[Main category].[Provisions. Other employee benefits]

Sheet	000	Row	030	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Liabilities]

[Amount type].[Amounts used (flow)]

[Main category].[Provisions. Restructuring]

Sheet	000	Row	030	Column	040	Data Typ	Monetary	Period Type	Flow
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[Base].[Liabilities]

[Amount type].[Amounts used (flow)]

[Main category].[Provisions. Pending legal issues and tax litigation]

Sheet	000	Row	030	Column	050	Data Typ	Monetary	Period Type	Flow
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Template FT 26.00

[Base].[Liabilities]

[Amount type].[Amounts used (flow)]

[Main category].[Provisions. Off-balance sheet items subject to credit risk]

Sheet	000	Row	030	Column	060	Data Typ	Monetary	Period Type	Flow
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[Base].[Liabilities]

[Amount type].[Amounts used (flow)]

[Main category].[Provisions. Other than Employee benefits, Restructuring, Pending legal issues and tax litigation, Off-balance sheet items subject to

Sheet	000	Row	030	Column	070	Data Typ	Monetary	Period Type	Flow
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[Base].[Liabilities]

[Amount type].[Amounts used (flow)]

[Main category].[Provisions]

Sheet	000	Row	040	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Liabilities]

[Amount type].[Unused amounts reversed during the period (flow)]

[Main category].[Provisions. Pensions and other post retirement benefit obligations]

Sheet	000	Row	040	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Liabilities]

[Amount type].[Unused amounts reversed during the period (flow)]

[Main category].[Provisions. Other employee benefits]

Sheet	000	Row	040	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Liabilities]

[Amount type].[Unused amounts reversed during the period (flow)]

[Main category].[Provisions. Restructuring]

Sheet	000	Row	040	Column	040	Data Typ	Monetary	Period Type	Flow
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[Base].[Liabilities]

[Amount type].[Unused amounts reversed during the period (flow)]

[Main category].[Provisions. Pending legal issues and tax litigation]

Sheet	000	Row	040	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Liabilities]

[Amount type].[Unused amounts reversed during the period (flow)]

[Main category].[Provisions. Off-balance sheet items subject to credit risk]

Sheet	000	Row	040	Column	060	Data Typ	Monetary	Period Type	Flow
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[Base].[Liabilities]

[Amount type].[Unused amounts reversed during the period (flow)]

[Main category].[Provisions. Other than Employee benefits, Restructuring, Pending legal issues and tax litigation, Off-balance sheet items subject to

Sheet	000	Row	040	Column	070	Data Typ	Monetary	Period Type	Flow
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[Base].[Liabilities]

[Amount type].[Unused amounts reversed during the period (flow)]

[Main category].[Provisions]

Template FT 26.00

Sheet	000	Row	070	Column	070	Data Typ	Monetary	Period Type	Stock
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[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Provisions]

Template FT 27.01

[Main category].[Defined benefit obligations]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Memorandum items]

[Amount type].[Unrecognised actuarial losses]

[Main category].[Defined benefit obligations]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Unrecognised past service cost]

[Main category].[Defined benefit obligations]

Sheet	000	Row	120	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Memorandum items]

[Amount type].[Amounts not recognised as an asset, due to limits of para 58 (b)]

[Main category].[Defined benefit plans]

Sheet	000	Row	130	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Defined benefit plans]

Sheet	000	Row	140	Column	010	Data Typ	Monetary	Period Type	Stock
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	-------

[Base].[Liabilities]

[Amount type].[Carrying amount]

[Main category].[Provisions. Pensions and other post retirement benefit obligations]

Sheet	000	Row	150	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Fair value]

[Main category].[Right to reimbursement of the expenditure required to settled a defined benefit obligation]

Template FT 27.02

[Amount type].[Changes in Defined benefit obligations other than Current service cost, Interest cost, Contributions paid by plan participants, Actuar
[Main category].[Defined benefit obligations]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Memorandum items]

[Amount type].[Present value]

[Main category].[Defined benefit obligations]

Template FT 27.03

Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]

[Amount type].[Current period (flow)]

[Main category].[Administrative expenses. Staff. Pension and similar expenses]

Sheet	000	Row	020	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]

[Amount type].[Current period (flow)]

[Main category].[Administrative expenses. Staff. Share based payments]

Template FT 28.01

Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Deposits]
 [Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]
 [Subordinated].[Yes]

Sheet	000	Row	010	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Deposits]
 [Accounting portfolio].[Financial liabilities measured at amortised cost]
 [Subordinated].[Yes]

Sheet	000	Row	020	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities issued]
 [Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]
 [Subordinated].[Yes]

Sheet	000	Row	020	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Debt securities issued]
 [Accounting portfolio].[Financial liabilities measured at amortised cost]
 [Subordinated].[Yes]

Sheet	000	Row	030	Column	010	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Deposits, Debt securities issued]
 [Accounting portfolio].[Financial liabilities designated at fair value through profit or loss]
 [Subordinated].[Yes]

Sheet	000	Row	030	Column	020	Data Typ	Monetary	Period Type	Stock

[Base].[Liabilities]
 [Amount type].[Carrying amount]
 [Main category].[Deposits, Debt securities issued]
 [Accounting portfolio].[Financial liabilities measured at amortised cost]
 [Subordinated].[Yes]

Template FT 28.02

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Stock
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[Base].[Equity]

[Amount type].[Carrying amount]

[Main category].[Accumulated other comprehensive income. Investments in subsidiaries, joint ventures and associates]

[Controlling and non-controlling owners].[Minority interests]

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Equity]

[Amount type].[Carrying amount]

[Main category].[Accumulated other comprehensive income]

[Controlling and non-controlling owners].[Minority interests]

Template FT 29.01

Sheet	000	Row	040	Column	020	Data Typ	Monetary	Period Type	Flow

[Base].[Income or expenses]

[Amount type].[Amount of losses (flow)]

[Main category].[Gains and losses on derecognition]

[Accounting portfolio].[Financial liabilities measured at amortised cost]

[Main category that generates income or expenses].[Deposits, Debt securities issued, Other financial liabilities]

Sheet	000	Row	050	Column	010	Data Typ	Monetary	Period Type	Flow

[Base].[Income or expenses]

[Amount type].[Amount of gains (flow)]

[Main category].[Gains and losses on derecognition]

[Accounting portfolio].[Cash and cash equivalents]

[Main category that generates income or expenses].[Cash on hand, Equity instruments, Debt securities, Loans and advances]

Sheet	000	Row	050	Column	020	Data Typ	Monetary	Period Type	Flow

[Base].[Income or expenses]

[Amount type].[Amount of losses (flow)]

[Main category].[Gains and losses on derecognition]

[Accounting portfolio].[Cash and cash equivalents]

[Main category that generates income or expenses].[Cash on hand, Equity instruments, Debt securities, Loans and advances]

Sheet	000	Row	060	Column	010	Data Typ	Monetary	Period Type	Flow

[Base].[Income or expenses]

[Amount type].[Amount of gains (flow)]

[Main category].[Gains and losses on derecognition]

[Accounting portfolio].[Accounting portfolios not measured at fair value through profit or loss for financial instruments]

[Main category that generates income or expenses].[Cash on hand, Equity instruments, Debt securities, Loans and advances, Deposits, Debt securiti

Sheet	000	Row	060	Column	020	Data Typ	Monetary	Period Type	Flow

[Base].[Income or expenses]

[Amount type].[Amount of losses (flow)]

[Main category].[Gains and losses on derecognition]

[Accounting portfolio].[Accounting portfolios not measured at fair value through profit or loss for financial instruments]

[Main category that generates income or expenses].[Cash on hand, Equity instruments, Debt securities, Loans and advances, Deposits, Debt securiti

Template FT 29.02

[Base].[Income or expenses]

[Amount type].[Amount of losses (flow)]

[Main category].[Gains and losses on derecognition, Gains and losses from remeasurements]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss, Financial liabilities designated at fair value through profit or lo

[Main category that generates income or expenses].[Equity instruments, Debt securities, Loans and advances, Deposits, Debt securities issued, Othe

Sheet	000	Row	030	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Amount of change in fair value attributable to changes in credit risk (flow)]

[Main category].[Deposits, Debt securities issued, Other financial liabilities]

[Accounting portfolio].[Financial assets designated at fair value through profit or loss, Financial liabilities designated at fair value through profit or lo

Template FT 29.03

[Base].[Income or expenses]

[Amount type].[Amount of losses (flow)]

[Main category].[Gains and losses on derecognition]

[Accounting portfolio].[Investments in subsidiaries, joint ventures and associates]

[Main category that generates income or expenses].[Equity instruments]

Sheet	000	Row	050	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Amount of gains (flow)]

[Main category].[Gains and losses on derecognition]

[Main category that generates income or expenses].[Assets other than Cash on hand, Derivatives, Equity instruments, Debt securities, Loans and ad

Sheet	000	Row	050	Column	020	Data Typ	Monetary	Period Type	Flow
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	------

[Base].[Income or expenses]

[Amount type].[Amount of losses (flow)]

[Main category].[Gains and losses on derecognition]

[Main category that generates income or expenses].[Assets other than Cash on hand, Derivatives, Equity instruments, Debt securities, Loans and ad

Sheet	000	Row	060	Column	010	Data Typ	Monetary	Period Type	Flow
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	------

[Base].[Income or expenses]

[Amount type].[Amount of gains (flow)]

[Main category].[Gains and losses on derecognition]

[Main category that generates income or expenses].[Assets other than Cash on hand, Derivatives, Equity instruments. Other than Investments in su

Sheet	000	Row	060	Column	020	Data Typ	Monetary	Period Type	Flow
--------------	------------	------------	------------	---------------	------------	-----------------	----------	--------------------	------

[Base].[Income or expenses]

[Amount type].[Amount of losses (flow)]

[Main category].[Gains and losses on derecognition]

[Main category that generates income or expenses].[Assets other than Cash on hand, Derivatives, Equity instruments. Other than Investments in su

Template FT 29.04

Sheet	000	Row	050	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income]

[Amount type].[Current period (flow)]

[Main category].[Other operating]

Sheet	000	Row	050	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]

[Amount type].[Current period (flow)]

[Main category].[Other operating]

Template FT 30.01

Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Flow

[Base].[Income]
 [Amount type].[Current period (flow)]
 [Main category].[Interest]
 [Related parties/Relationships].[Parent and parent entities with joint control]
 [Main category that generates income or expenses].[All assets]

Sheet	000	Row	010	Column	020	Data Typ	Monetary	Period Type	Flow

[Base].[Income]
 [Amount type].[Current period (flow)]
 [Main category].[Interest]
 [Related parties/Relationships].[Subsidiaries]
 [Main category that generates income or expenses].[All assets]

Sheet	000	Row	010	Column	030	Data Typ	Monetary	Period Type	Flow

[Base].[Income]
 [Amount type].[Current period (flow)]
 [Main category].[Interest]
 [Related parties/Relationships].[Joint ventures, Associates]
 [Main category that generates income or expenses].[All assets]

Sheet	000	Row	010	Column	040	Data Typ	Monetary	Period Type	Flow

[Base].[Income]
 [Amount type].[Current period (flow)]
 [Main category].[Interest]
 [Related parties/Relationships].[Key management of the institution or its parent]
 [Main category that generates income or expenses].[All assets]

Sheet	000	Row	010	Column	050	Data Typ	Monetary	Period Type	Flow

[Base].[Income]
 [Amount type].[Current period (flow)]
 [Main category].[Interest]
 [Related parties/Relationships].[Related parties other than Parent and parent entities with joint control, Subsidiaries, Associates and joint ventures,
 [Main category that generates income or expenses].[All assets]

Sheet	000	Row	020	Column	010	Data Typ	Monetary	Period Type	Flow

[Base].[Income]
 [Amount type].[Current period (flow)]
 [Main category].[Fee and commission]
 [Related parties/Relationships].[Parent and parent entities with joint control]

Sheet	000	Row	020	Column	020	Data Typ	Monetary	Period Type	Flow

[Base].[Income]
 [Amount type].[Current period (flow)]
 [Main category].[Fee and commission]
 [Related parties/Relationships].[Subsidiaries]

Sheet	000	Row	020	Column	030	Data Typ	Monetary	Period Type	Flow

Template FT 30.01

[Base].[Income]
 [Amount type].[Current period (flow)]
 [Main category].[Fee and commission]
 [Related parties/Relationships].[Joint ventures, Associates]

Sheet 000 Row 020 Column 040 **Data Typ** Monetary **Period Type** Flow

[Base].[Income]
 [Amount type].[Current period (flow)]
 [Main category].[Fee and commission]
 [Related parties/Relationships].[Key management of the institution or its parent]

Sheet 000 Row 020 Column 050 **Data Typ** Monetary **Period Type** Flow

[Base].[Income]
 [Amount type].[Current period (flow)]
 [Main category].[Fee and commission]
 [Related parties/Relationships].[Related parties other than Parent and parent entities with joint control, Subsidiaries, Associates and joint ventures,

Sheet 000 Row 030 Column 010 **Data Typ** Monetary **Period Type** Flow

[Base].[Income]
 [Amount type].[Current period (flow)]
 [Main category].[Dividend income]
 [Related parties/Relationships].[Parent and parent entities with joint control]

Sheet 000 Row 030 Column 020 **Data Typ** Monetary **Period Type** Flow

[Base].[Income]
 [Amount type].[Current period (flow)]
 [Main category].[Dividend income]
 [Related parties/Relationships].[Subsidiaries]

Sheet 000 Row 030 Column 030 **Data Typ** Monetary **Period Type** Flow

[Base].[Income]
 [Amount type].[Current period (flow)]
 [Main category].[Dividend income]
 [Related parties/Relationships].[Joint ventures, Associates]

Sheet 000 Row 030 Column 040 **Data Typ** Monetary **Period Type** Flow

[Base].[Income]
 [Amount type].[Current period (flow)]
 [Main category].[Dividend income]
 [Related parties/Relationships].[Key management of the institution or its parent]

Sheet 000 Row 030 Column 050 **Data Typ** Monetary **Period Type** Flow

[Base].[Income]
 [Amount type].[Current period (flow)]
 [Main category].[Dividend income]
 [Related parties/Relationships].[Related parties other than Parent and parent entities with joint control, Subsidiaries, Associates and joint ventures,

Sheet 000 Row 040 Column 010 **Data Typ** Monetary **Period Type** Flow

[Base].[Income or expenses]

Template FT 30.01

[Amount type].[Amount of gains (flow)]

[Main category].[Gains and losses on derecognition]

[Accounting portfolio].[Accounting portfolios not measured at fair value through profit or loss for financial instruments]

[Related parties/Relationships].[Parent and parent entities with joint control]

[Main category that generates income or expenses].[Cash on hand, Equity instruments, Debt securities, Loans and advances, Deposits, Debt securiti

Sheet	000	Row	040	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Amount of gains (flow)]

[Main category].[Gains and losses on derecognition]

[Accounting portfolio].[Accounting portfolios not measured at fair value through profit or loss for financial instruments]

[Related parties/Relationships].[Subsidiaries]

[Main category that generates income or expenses].[Cash on hand, Equity instruments, Debt securities, Loans and advances, Deposits, Debt securiti

Sheet	000	Row	040	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Amount of gains (flow)]

[Main category].[Gains and losses on derecognition]

[Accounting portfolio].[Accounting portfolios not measured at fair value through profit or loss for financial instruments]

[Related parties/Relationships].[Joint ventures, Associates]

[Main category that generates income or expenses].[Cash on hand, Equity instruments, Debt securities, Loans and advances, Deposits, Debt securiti

Sheet	000	Row	040	Column	040	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Amount of gains (flow)]

[Main category].[Gains and losses on derecognition]

[Accounting portfolio].[Accounting portfolios not measured at fair value through profit or loss for financial instruments]

[Related parties/Relationships].[Key management of the institution or its parent]

[Main category that generates income or expenses].[Cash on hand, Equity instruments, Debt securities, Loans and advances, Deposits, Debt securiti

Sheet	000	Row	040	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Amount of gains (flow)]

[Main category].[Gains and losses on derecognition]

[Accounting portfolio].[Accounting portfolios not measured at fair value through profit or loss for financial instruments]

[Related parties/Relationships].[Related parties other than Parent and parent entities with joint control, Subsidiaries, Associates and joint ventures,

[Main category that generates income or expenses].[Cash on hand, Equity instruments, Debt securities, Loans and advances, Deposits, Debt securiti

Sheet	000	Row	050	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Amount of gains (flow)]

[Main category].[Gains and losses on derecognition]

[Related parties/Relationships].[Parent and parent entities with joint control]

[Main category that generates income or expenses].[Assets other than Cash on hand, Derivatives, Equity instruments. Other than Investments in su

Sheet	000	Row	050	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Amount of gains (flow)]

[Main category].[Gains and losses on derecognition]

Template FT 30.01

[Related parties/Relationships].[Subsidiaries]

[Main category that generates income or expenses].[Assets other than Cash on hand, Derivatives, Equity instruments. Other than Investments in su

Sheet	000	Row	050	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Amount of gains (flow)]

[Main category].[Gains and losses on derecognition]

[Related parties/Relationships].[Joint ventures, Associates]

[Main category that generates income or expenses].[Assets other than Cash on hand, Derivatives, Equity instruments. Other than Investments in su

Sheet	000	Row	050	Column	040	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Amount of gains (flow)]

[Main category].[Gains and losses on derecognition]

[Related parties/Relationships].[Key management of the institution or its parent]

[Main category that generates income or expenses].[Assets other than Cash on hand, Derivatives, Equity instruments. Other than Investments in su

Sheet	000	Row	050	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Amount of gains (flow)]

[Main category].[Gains and losses on derecognition]

[Related parties/Relationships].[Related parties other than Parent and parent entities with joint control, Subsidiaries, Associates and joint ventures,

[Main category that generates income or expenses].[Assets other than Cash on hand, Derivatives, Equity instruments. Other than Investments in su

Sheet	000	Row	060	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]

[Amount type].[Current period (flow)]

[Main category].[Interest]

[Related parties/Relationships].[Parent and parent entities with joint control]

[Main category that generates income or expenses].[All liabilities]

Sheet	000	Row	060	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]

[Amount type].[Current period (flow)]

[Main category].[Interest]

[Related parties/Relationships].[Subsidiaries]

[Main category that generates income or expenses].[All liabilities]

Sheet	000	Row	060	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]

[Amount type].[Current period (flow)]

[Main category].[Interest]

[Related parties/Relationships].[Joint ventures, Associates]

[Main category that generates income or expenses].[All liabilities]

Sheet	000	Row	060	Column	040	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]

[Amount type].[Current period (flow)]

[Main category].[Interest]

Template FT 30.01

[Related parties/Relationships].[Key management of the institution or its parent]

[Main category that generates income or expenses].[All liabilities]

Sheet	000	Row	060	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]

[Amount type].[Current period (flow)]

[Main category].[Interest]

[Related parties/Relationships].[Related parties other than Parent and parent entities with joint control, Subsidiaries, Associates and joint ventures,

[Main category that generates income or expenses].[All liabilities]

Sheet	000	Row	070	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]

[Amount type].[Current period (flow)]

[Main category].[Fee and commission]

[Related parties/Relationships].[Parent and parent entities with joint control]

Sheet	000	Row	070	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]

[Amount type].[Current period (flow)]

[Main category].[Fee and commission]

[Related parties/Relationships].[Subsidiaries]

Sheet	000	Row	070	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]

[Amount type].[Current period (flow)]

[Main category].[Fee and commission]

[Related parties/Relationships].[Joint ventures, Associates]

Sheet	000	Row	070	Column	040	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]

[Amount type].[Current period (flow)]

[Main category].[Fee and commission]

[Related parties/Relationships].[Key management of the institution or its parent]

Sheet	000	Row	070	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]

[Amount type].[Current period (flow)]

[Main category].[Fee and commission]

[Related parties/Relationships].[Related parties other than Parent and parent entities with joint control, Subsidiaries, Associates and joint ventures,

Sheet	000	Row	080	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Amount of losses (flow)]

[Main category].[Gains and losses on derecognition]

[Accounting portfolio].[Accounting portfolios not measured at fair value through profit or loss for financial instruments]

[Related parties/Relationships].[Parent and parent entities with joint control]

[Main category that generates income or expenses].[Cash on hand, Equity instruments, Debt securities, Loans and advances, Deposits, Debt securiti

Sheet	000	Row	080	Column	020	Data Typ	Monetary	Period Type	Flow
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Template FT 30.01

[Base].[Income or expenses]

[Amount type].[Amount of losses (flow)]

[Main category].[Gains and losses on derecognition]

[Accounting portfolio].[Accounting portfolios not measured at fair value through profit or loss for financial instruments]

[Related parties/Relationships].[Subsidiaries]

[Main category that generates income or expenses].[Cash on hand, Equity instruments, Debt securities, Loans and advances, Deposits, Debt securiti

Sheet	000	Row	080	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Amount of losses (flow)]

[Main category].[Gains and losses on derecognition]

[Accounting portfolio].[Accounting portfolios not measured at fair value through profit or loss for financial instruments]

[Related parties/Relationships].[Joint ventures, Associates]

[Main category that generates income or expenses].[Cash on hand, Equity instruments, Debt securities, Loans and advances, Deposits, Debt securiti

Sheet	000	Row	080	Column	040	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Amount of losses (flow)]

[Main category].[Gains and losses on derecognition]

[Accounting portfolio].[Accounting portfolios not measured at fair value through profit or loss for financial instruments]

[Related parties/Relationships].[Key management of the institution or its parent]

[Main category that generates income or expenses].[Cash on hand, Equity instruments, Debt securities, Loans and advances, Deposits, Debt securiti

Sheet	000	Row	080	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Amount of losses (flow)]

[Main category].[Gains and losses on derecognition]

[Accounting portfolio].[Accounting portfolios not measured at fair value through profit or loss for financial instruments]

[Related parties/Relationships].[Related parties other than Parent and parent entities with joint control, Subsidiaries, Associates and joint ventures,

[Main category that generates income or expenses].[Cash on hand, Equity instruments, Debt securities, Loans and advances, Deposits, Debt securiti

Sheet	000	Row	090	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Amount of losses (flow)]

[Main category].[Gains and losses on derecognition]

[Related parties/Relationships].[Parent and parent entities with joint control]

[Main category that generates income or expenses].[Assets other than Cash on hand, Derivatives, Equity instruments. Other than Investments in su

Sheet	000	Row	090	Column	020	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Income or expenses]

[Amount type].[Amount of losses (flow)]

[Main category].[Gains and losses on derecognition]

[Related parties/Relationships].[Subsidiaries]

[Main category that generates income or expenses].[Assets other than Cash on hand, Derivatives, Equity instruments. Other than Investments in su

Sheet	000	Row	090	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Amount of losses (flow)]

[Main category].[Gains and losses on derecognition]

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[Related parties/Relationships].[Joint ventures, Associates]

[Main category that generates income or expenses].[Assets other than Cash on hand, Derivatives, Equity instruments. Other than Investments in su

Sheet	000	Row	090	Column	040	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Amount of losses (flow)]

[Main category].[Gains and losses on derecognition]

[Related parties/Relationships].[Key management of the institution or its parent]

[Main category that generates income or expenses].[Assets other than Cash on hand, Derivatives, Equity instruments. Other than Investments in su

Sheet	000	Row	090	Column	050	Data Typ	Monetary	Period Type	Flow
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[Base].[Income or expenses]

[Amount type].[Amount of losses (flow)]

[Main category].[Gains and losses on derecognition]

[Related parties/Relationships].[Related parties other than Parent and parent entities with joint control, Subsidiaries, Associates and joint ventures,

[Main category that generates income or expenses].[Assets other than Cash on hand, Derivatives, Equity instruments. Other than Investments in su

Sheet	000	Row	100	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Credit risk adjustments (flow)]

[Main category].[Debt securities, Loans and advances, Off-balance sheet items subject to credit risk]

[Related parties/Relationships].[Parent and parent entities with joint control]

[Impairment status].[Defaulted]

Sheet	000	Row	100	Column	020	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Credit risk adjustments (flow)]

[Main category].[Debt securities, Loans and advances, Off-balance sheet items subject to credit risk]

[Related parties/Relationships].[Subsidiaries]

[Impairment status].[Defaulted]

Sheet	000	Row	100	Column	030	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Credit risk adjustments (flow)]

[Main category].[Debt securities, Loans and advances, Off-balance sheet items subject to credit risk]

[Related parties/Relationships].[Joint ventures, Associates]

[Impairment status].[Defaulted]

Sheet	000	Row	100	Column	040	Data Typ	Monetary	Period Type	Flow
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[Base].[Memorandum items]

[Amount type].[Credit risk adjustments (flow)]

[Main category].[Debt securities, Loans and advances, Off-balance sheet items subject to credit risk]

[Related parties/Relationships].[Key management of the institution or its parent]

[Impairment status].[Defaulted]

Sheet	000	Row	100	Column	050	Data Typ	Monetary	Period Type	Flow
-------	-----	-----	-----	--------	-----	----------	----------	-------------	------

[Base].[Memorandum items]

[Amount type].[Credit risk adjustments (flow)]

[Main category].[Debt securities, Loans and advances, Off-balance sheet items subject to credit risk]

Template FT 30.01

[Related parties/Relationships].[Related parties other than Parent and parent entities with joint control, Subsidiaries, Associates and joint ventures,
[Impairment status].[Defaulted]

Sheet	000	Row	110	Column	010	Data Typ	Monetary	Period Type	Flow

[Base].[Memorandum items]
[Amount type].[Credit risk adjustments (flow)]
[Main category].[Debt securities, Loans and advances, Off-balance sheet items subject to credit risk]
[Related parties/Relationships].[Parent and parent entities with joint control]
[Impairment status].[Defaulted]

Sheet	000	Row	110	Column	020	Data Typ	Monetary	Period Type	Flow

[Base].[Memorandum items]
[Amount type].[Credit risk adjustments (flow)]
[Main category].[Debt securities, Loans and advances, Off-balance sheet items subject to credit risk]
[Related parties/Relationships].[Subsidiaries]
[Impairment status].[Defaulted]

Sheet	000	Row	110	Column	030	Data Typ	Monetary	Period Type	Flow

[Base].[Memorandum items]
[Amount type].[Credit risk adjustments (flow)]
[Main category].[Debt securities, Loans and advances, Off-balance sheet items subject to credit risk]
[Related parties/Relationships].[Joint ventures, Associates]
[Impairment status].[Defaulted]

Sheet	000	Row	110	Column	040	Data Typ	Monetary	Period Type	Flow

[Base].[Memorandum items]
[Amount type].[Credit risk adjustments (flow)]
[Main category].[Debt securities, Loans and advances, Off-balance sheet items subject to credit risk]
[Related parties/Relationships].[Related parties other than Parent and parent entities with joint control, Subsidiaries, Associates and joint ventures,
[Impairment status].[Defaulted]

Template FT 30.02

Sheet	000	Row	010	Column	010	Data Typ	Monetary	Period Type	Flow
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[Base].[Expenses]

[Amount type].[Current period (flow)]

[Main category].[Administrative expenses. Staff]

[Related parties/Relationships].[Key management of the institution or its parent]

Template FT 31.00.a

Sheet 000 Row 999 Column 050 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
[Amount type].[Nominal amount]
[Main category].[Equity instruments issued. Capital]
[Accounting portfolio].[Investments in subsidiaries, joint ventures and associates]

Sheet 000 Row 999 Column 060 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
[Amount type].[Carrying amount]
[Main category].[All equity]
[Accounting portfolio].[Investments in subsidiaries, joint ventures and associates]

Sheet 000 Row 999 Column 070 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
[Amount type].[Carrying amount]
[Main category].[All assets]
[Accounting portfolio].[Investments in subsidiaries, joint ventures and associates]

Sheet 000 Row 999 Column 080 Data Typ Monetary Period Type Stock

[Base].[Memorandum items]
[Amount type].[Current period]
[Main category].[Profit or loss]
[Accounting portfolio].[Investments in subsidiaries, joint ventures and associates]

Sheet 000 Row 999 Column 120 Data Typ Percentage Period Type Stock

[Base].[Assets]
[Amount type].[Share of equity interest]
[Main category].[Equity instruments]
[Accounting portfolio].[Investments in subsidiaries, joint ventures and associates]

Sheet 000 Row 999 Column 130 Data Typ Percentage Period Type Stock

[Base].[Assets]
[Amount type].[Share of voting rights]
[Main category].[Equity instruments]
[Accounting portfolio].[Investments in subsidiaries, joint ventures and associates]

Sheet 000 Row 999 Column 170 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Carrying amount]
[Main category].[Equity instruments]
[Accounting portfolio].[Investments in subsidiaries, joint ventures and associates]

Sheet 000 Row 999 Column 180 Data Typ Monetary Period Type Stock

[Base].[Assets]
[Amount type].[Acquisition cost]
[Main category].[Equity instruments]
[Accounting portfolio].[Investments in subsidiaries, joint ventures and associates]

Template FT 31.00.a

Sheet	000	Row	999	Column	190	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Goodwill included in carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Investments in subsidiaries, joint ventures and associates]

Sheet	000	Row	999	Column	200	Data Typ	Monetary	Period Type	Stock
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[Base].[Assets]

[Amount type].[Fair value]

[Main category].[Equity instruments]

[Accounting portfolio].[Investments in subsidiaries, joint ventures and associates]

[Type of market].[Published price quotations]

Template FT 31.00.b

Sheet	000	Row	999	Column	120	Data Typ	Percentage	Period Type	Stock
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[Base].[Assets]

[Amount type].[Share of equity interest]

[Main category].[Equity instruments]

[Accounting portfolio].[Investments in subsidiaries, joint ventures and associates]

Sheet	000	Row	999	Column	130	Data Typ	Percentage	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	------------	-------------	-------

[Base].[Assets]

[Amount type].[Share of voting rights]

[Main category].[Equity instruments]

[Accounting portfolio].[Investments in subsidiaries, joint ventures and associates]

Sheet	000	Row	999	Column	170	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Carrying amount]

[Main category].[Equity instruments]

[Accounting portfolio].[Investments in subsidiaries, joint ventures and associates]

Sheet	000	Row	999	Column	180	Data Typ	Monetary	Period Type	Stock
-------	-----	-----	-----	--------	-----	----------	----------	-------------	-------

[Base].[Assets]

[Amount type].[Acquisition cost]

[Main category].[Equity instruments]

[Accounting portfolio].[Investments in subsidiaries, joint ventures and associates]